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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/12/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/02/2020 Bond Future			10.99117	78.71141	11.03090	78.48483			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.10897	76.35111	11.15017	76.12034			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.22926	77.75266	11.27202	77.51752			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.35170	75.42319	11.39608	75.18358			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>350</b>
ES42 On 06/02/2020 Bond Future			11.29279	79.93020	11.33227	79.67274			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.40869	77.12115	11.44963	76.85894			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.52531	78.53606	11.56776	78.26888			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.64284	75.75130	11.68687	75.47910			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,919</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>4,919</b>
I2025 On 06/02/2020 Bond Future			136.45916	136.45916	136.46590	136.46590			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			138.97726	138.97726	138.98402	138.98402			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.10206	140.10206	140.10872	140.10872			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.72903	142.72903	142.73561	142.73561			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>4,913</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>4,913</b>
I2029 On 06/02/2020 Bond Future			101.81546	101.81546	101.81920	101.81920			0.00	0	3,765
I2029 On 07/05/2020 Bond Future			102.58446	102.58446	102.58831	102.58831			0.00	0	0
I2029 On 06/08/2020 Bond Future			104.52322	104.52322	104.52694	104.52694			0.00	0	0
I2029 On 05/11/2020 Bond Future			105.34307	105.34307	105.34675	105.34675			0.00	0	0
<b>Total I2029 Future</b>									<b>0.00</b>	<b>0</b>	<b>3,765</b>
<b>Total For I2029</b>									<b>0.00</b>	<b>0</b>	<b>3,765</b>
I2033 On 06/02/2020 Bond Future			101.16450	101.16450	101.16674	101.16674			0.00	0	6,260
I2033 On 07/05/2020 Bond Future			101.83916	101.83916	101.84140	101.84140			0.00	0	0
I2033 On 06/08/2020 Bond Future			103.76386	103.76386	103.76598	103.76598			0.00	0	0
I2033 On 05/11/2020 Bond Future			104.49114	104.49114	104.49302	104.49302			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>6,260</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>6,260</b>
I2038 On 06/02/2020 Bond Future			117.10885	117.10885	116.86189	116.86189			8,431,837.20	72	10,886
I2038 On 07/05/2020 Bond Future			119.26993	119.26993	119.01821	119.01821			0.00	0	0
I2038 On 06/08/2020 Bond Future			119.83448	119.83448	119.57800	119.57800			0.00	0	0
I2038 On 05/11/2020 Bond Future			122.08145	122.08145	121.81992	121.81992			0.00	0	0
<b>Total I2038 Future</b>									<b>8,431,837.20</b>	<b>72</b>	<b>10,886</b>
<b>Total For I2038</b>									<b>8,431,837.20</b>	<b>72</b>	<b>10,886</b>
I2046 On 06/02/2020 Bond Future			107.36761	107.36761	107.36950	107.36950			6,978,894.65	65	12,850
I2046 On 07/05/2020 Bond Future			107.60514	107.60514	107.60704	107.60704			0.00	0	0
I2046 On 06/08/2020 Bond Future			109.63871	109.63871	109.64043	109.64043			0.00	0	0
I2046 On 05/11/2020 Bond Future			109.90312	109.90312	109.90485	109.90485			0.00	0	0
<b>Total I2046 Future</b>									<b>6,978,894.65</b>	<b>65</b>	<b>12,850</b>
<b>Total For I2046</b>									<b>6,978,894.65</b>	<b>65</b>	<b>12,850</b>
I2050 On 06/02/2020 Bond Future			110.28663	110.28663	110.07178	110.07178			0.00	0	11,797
I2050 On 07/05/2020 Bond Future			112.32169	112.32169	112.10283	112.10283			0.00	0	0
I2050 On 06/08/2020 Bond Future			112.56920	112.56920	112.34599	112.34599			0.00	0	0
I2050 On 05/11/2020 Bond Future			114.67973	114.67973	114.45212	114.45212			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>11,797</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>11,797</b>
R186 On 06/02/2020 Bond Future			8.26342	113.00316	8.30094	112.79585		5.84	45,879,282.96	406	103,551
R186 On 07/05/2020 Bond Future			8.30828	115.06074	8.34775	114.84967		5.99	0.00	0	1,650
R186 On 06/08/2020 Bond Future			8.35189	111.87730	8.39351	111.66211		6.13	0.00	0	0
R186 On 05/11/2020 Bond Future			8.39213	113.97522	8.43605	113.75593		5.99	0.00	0	0
<b>Total R186 Future</b>									<b>45,879,282.96</b>	<b>406</b>	<b>105,201</b>
R186 On 06/02/2020 Bond Future	8.56	Call			1,860.41000	1.86041	2,004,050	6.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/02/2020	Bond Future	8.56	Put			442.46000	0.44246	378,790	6.07	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,900.73000	1.90073	2,045,880	6.08	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			428.51000	0.42851	366,350	6.08	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,820.57000	1.82057	1,962,680	6.06	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			517.34000	0.51734	580,450	5.77	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			456.92000	0.45692	391,720	6.06	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,868.02000	3.86802	4,056,980	6.56	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			94.40000	0.09440	76,050	6.56	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,626.51000	1.62651	1,760,630	6.01	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			534.90000	0.53490	461,710	6.01	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			1,577.47000	1.57747	1,433,270	5.77	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			1,064.95000	1.06495	1,140,020	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,506.89000	2.50689	2,370,890	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,085.96000	1.08596	1,162,070	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,473.61000	2.47361	2,338,650	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,044.46000	1.04446	1,118,520	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,540.71000	2.54071	2,403,700	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,167.92000	2.16792	2,286,570	6.13	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,358.53000	1.35853	1,266,110	6.13	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			734.03000	0.73403	791,420	5.84	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			3,158.81000	3.15881	3,005,130	5.84	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			4,441.84000	4.44184	4,263,470	5.73	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			354.51000	0.35451	387,210	5.73	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			1,894.59000	1.89459	1,779,460	6.01	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,531.98000	1.53198	1,627,920	6.01	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,741.32000	3.74132	3,897,080	6.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			686.45000	0.68645	631,140	6.50	0.00	0	6,000
R186	On	06/08/2020	Bond Future	8.37	Call			2,092.95000	2.09295	2,197,730	6.07	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,214.44000	2.21444	2,104,030	6.07	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,119.36000	2.11936	2,224,950	6.08	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,189.15000	2.18915	2,079,550	6.08	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,066.37000	2.06637	2,170,330	6.07	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,239.59000	2.23959	2,128,360	6.07	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			2,775.81000	2.77581	2,659,560	5.92	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,295.52000	2.29552	2,398,560	5.92	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,174.28000	5.17428	5,332,650	6.47	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			1,161.57000	1.16157	1,100,650	6.47	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,165.84000	3.16584	3,290,430	6.07	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,056.29000	2.05629	1,961,590	6.07	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,107.07000	3.10707	3,230,370	6.06	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,096.03000	2.09603	2,000,040	6.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2020	Bond Future	7.84	Put			4,262.95000	4.26295	4,112,150	5.70	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,238.97000	1.23897	1,307,460	5.70	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,136.39000	3.13639	3,260,340	6.06	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,076.08000	2.07608	1,980,740	6.06	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>56,671</b>
<b>Total For R186</b>												<b>45,879,282.96</b>	<b>406</b>	<b>161,872</b>
R197	On	06/02/2020	Bond Future			301.42164	301.42164	301.44281	301.44281			0.00	0	2,540
R197	On	07/05/2020	Bond Future			306.98381	306.98381	307.00524	307.00524			0.00	0	0
R197	On	06/08/2020	Bond Future			305.01097	305.01097	305.03238	305.03238			0.00	0	0
R197	On	05/11/2020	Bond Future			310.72978	310.72978	310.75122	310.75122			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>2,540</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>2,540</b>
R202	On	06/02/2020	Bond Future			226.35512	226.35512	226.36097	226.36097			0.00	0	8,469
R202	On	07/05/2020	Bond Future			230.53200	230.53200	230.53783	230.53783			0.00	0	0
R202	On	06/08/2020	Bond Future			230.75956	230.75956	230.76511	230.76511			0.00	0	0
R202	On	05/11/2020	Bond Future			235.08621	235.08621	235.09173	235.09173			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>8,469</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>8,469</b>
R2023	On	06/02/2020	Bond Future			7.18901	105.01611	7.23107	104.90182		2.32	0.00	0	44,450
R2023	On	07/05/2020	Bond Future			7.16437	102.99590	7.21056	102.87950		2.54	11,020,561.30	107	13,512
R2023	On	06/08/2020	Bond Future			7.11974	104.89798	7.17099	104.77917		2.39	0.00	0	0
R2023	On	05/11/2020	Bond Future			7.06859	102.92965	7.12590	102.80863		2.33	0.00	0	0
<b>Total R2023 Future</b>												<b>11,020,561.30</b>	<b>107</b>	<b>57,962</b>
R2023	On	06/02/2020	Bond Future	7.53	Call			923.67000	0.92367	1,013,590	2.59	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			115.96000	0.11596	91,590	2.59	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			946.45000	0.94645	1,037,110	2.60	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			111.85000	0.11185	88,220	2.60	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			901.05000	0.90105	990,210	2.58	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			120.23000	0.12023	95,100	2.58	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,057.13000	1.05713	976,430	2.36	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			279.12000	0.27912	313,370	2.35	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,090.36000	1.09036	1,008,210	2.35	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			287.73000	0.28773	322,700	2.35	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,073.55000	1.07355	992,120	2.35	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			296.74000	0.29674	332,440	2.36	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			930.51000	0.93051	996,010	2.40	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			678.38000	0.67838	625,070	2.40	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			902.51000	0.90251	966,950	2.39	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			696.58000	0.69658	642,210	2.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/08/2020	Bond Future	7.27	Call			916.63000	0.91663	981,600	2.40	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			687.59000	0.68759	633,750	2.40	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			647.17000	0.64717	600,870	2.49	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			1,363.34000	1.36334	1,438,440	2.50	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			640.53000	0.64053	594,610	2.50	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,334.85000	1.33485	1,409,200	2.49	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			653.87000	0.65387	607,200	2.49	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,349.06000	1.34906	1,423,780	2.49	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>												<b>11,020,561.30</b>	<b>107</b>	<b>57,962</b>
R2030	On	06/02/2020	Bond Future			9.05714	93.39105	9.08479	93.22036		8.70	0.00	0	77,662
R2030	On	07/05/2020	Bond Future			9.12147	95.09154	9.15020	94.91772		9.13	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.18684	92.83355	9.21676	92.65635		9.30	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.24562	94.57618	9.27673	94.39563		9.23	0.00	0	0
<b>Total R2030 Future</b>												<b>0.00</b>	<b>0</b>	<b>77,662</b>
R2030	On	06/02/2020	Bond Future	8.40	Call			67.13000	0.06713	74,280	7.88	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			473.22000	0.47322	421,470	8.86	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,753.02000	1.75302	1,852,900	8.70	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			741.68000	0.74168	670,870	8.70	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			1,438.58000	1.43858	1,332,220	8.47	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			913.84000	0.91384	978,170	8.47	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,418.54000	4.41854	4,255,000	7.88	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			980.81000	0.98081	895,960	8.61	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,416.79000	1.41679	1,504,060	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			954.58000	0.95458	871,160	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,347.16000	1.34716	1,431,570	8.60	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,007.57000	1.00757	921,290	8.60	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			2,390.26000	2.39026	2,509,200	8.86	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,381.74000	1.38174	1,467,580	8.61	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,372.27000	3.37227	3,252,770	8.78	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,184.06000	1.18406	1,239,130	8.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,332.17000	3.33217	3,213,420	8.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,139.94000	1.13994	1,193,510	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,412.68000	3.41268	3,292,430	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,161.87000	1.16187	1,216,190	8.78	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,411.60000	2.41160	2,491,260	9.21	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,045.94000	3.04594	2,948,400	9.21	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,354.64000	2.35464	2,433,060	9.20	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,108.45000	3.10845	3,009,670	9.20	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,383.17000	2.38317	2,462,210	9.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Put			3,077.22000	3.07722	2,979,060	9.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,715.28000	7.71528	7,854,400	10.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,124.90000	1.12490	1,083,470	10.17	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			3,130.25000	3.13025	3,216,980	9.22	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,747.27000	6.74727	6,608,770	8.66	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,103.61000	1.10361	1,145,660	8.66	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,982.47000	3.98247	3,878,840	9.10	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,431.74000	1.43174	1,482,700	8.78	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			4,015.00000	4.01500	3,910,850	9.10	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,570.38000	2.57038	2,646,780	9.10	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,318.57000	7.31857	7,454,160	10.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,840.27000	1.84027	1,901,190	8.91	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,401.62000	3.40162	3,307,800	9.22	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,967.67000	2.96767	2,881,940	9.32	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,652.86000	3.65286	3,748,180	9.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,941.97000	2.94197	2,856,740	9.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,589.24000	3.58924	3,683,560	9.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,596.97000	2.59697	2,673,890	9.10	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,895.23000	5.89523	5,765,640	8.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			6,072.56000	6.07256	6,196,980	9.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,674.83000	1.67483	1,618,700	9.95	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			5,081.29000	5.08129	4,961,660	8.91	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,993.20000	2.99320	2,906,970	9.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,256.28000	1.25628	1,211,320	10.17	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,621.16000	3.62116	3,715,980	9.32	0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>81,640</b>
<b>Total For R2030</b>												<b>0.00</b>	<b>0</b>	<b>159,302</b>
R2032	On	06/02/2020	Bond Future			9.44087	94.50625	9.48401	94.21727		9.74	0.00	0	70,671
R2032	On	07/05/2020	Bond Future			9.51074	92.06739	9.55544	91.77312		10.79	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.58110	93.76130	9.62746	93.46139		10.45	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.65036	91.36273	9.69843	91.05720		10.87	0.00	0	0
<b>Total R2032 Future</b>												<b>0.00</b>	<b>0</b>	<b>70,671</b>
R2032	On	06/02/2020	Bond Future	9.38	Put			1,705.67000	1.70567	1,530,550	9.60	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			1,036.25000	1.03625	1,152,400	9.61	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,667.60000	1.66760	1,494,770	9.61	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			1,066.33000	1.06633	1,184,770	9.62	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,630.24000	1.63024	1,459,700	9.62	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			1,006.81000	1.00681	1,120,670	9.60	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,827.77000	3.82777	3,632,560	10.50	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,333.94000	1.33394	1,430,540	10.47	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 07/05/2020 Bond Future	9.17	Put			3,914.93000	3.91493	3,717,260	10.47	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.18	Call			1,358.42000	1.35842	1,456,240	10.48	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.18	Put			3,871.18000	3.87118	3,674,730	10.48	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.19	Call			1,383.16000	1.38316	1,482,220	10.50	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Call			2,566.30000	2.56630	2,700,890	10.23	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Put			3,590.48000	3.59048	3,425,160	10.23	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Call			2,505.21000	2.50521	2,637,750	10.22	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Put			3,660.61000	3.66061	3,493,240	10.22	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.46	Call			2,535.81000	2.53581	2,669,370	10.23	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.46	Put			3,625.57000	3.62557	3,459,220	10.23	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Put			5,869.10000	5.86910	5,668,660	10.43	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Call			2,030.18000	2.03018	2,135,270	10.43	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Call			1,651.92000	1.65192	1,742,880	10.31	0.00	0	1,000
R2032 On 05/11/2020 Bond Future	9.44	Put			4,557.51000	4.55751	4,385,290	10.66	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.44	Call			2,898.25000	2.89825	3,031,560	10.66	0.00	0	1,000
R2032 On 05/11/2020 Bond Future	11.08	Call			9,284.12000	9.28412	9,530,610	11.90	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.76	Put			3,510.28000	3.51028	3,365,080	10.88	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Call			3,933.29000	3.93329	4,094,440	10.88	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Put			3,481.01000	3.48101	3,336,630	10.88	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.75	Call			3,865.96000	3.86596	4,025,460	10.87	0.00	0	0
R2032 On 05/11/2020 Bond Future	10.99	Put			1,187.89000	1.18789	1,124,200	11.90	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Put			6,641.09000	6.64109	6,426,520	10.31	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.61	Put			3,974.60000	3.97460	3,816,880	10.78	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.61	Call			3,411.46000	3.41146	3,559,270	10.78	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	10.99	Call			8,893.60000	8.89360	9,135,440	11.90	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.75	Put			3,539.75000	3.53975	3,393,720	10.87	0.00	0	0
R2032 On 05/11/2020 Bond Future	11.08	Put			1,075.82000	1.07582	1,016,780	11.90	0.00	0	1,000
R2032 On 05/11/2020 Bond Future	9.76	Call			3,899.56000	3.89956	4,059,890	10.88	0.00	0	0
<b>Total R2032 Option</b>									<b>0.00</b>	<b>0</b>	<b>12,000</b>
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	<b>82,671</b>
R2035 On 06/02/2020 Bond Future			9.79059	96.87944	9.82384	96.63451		10.73	0.00	0	118,282
R2035 On 07/05/2020 Bond Future			9.86321	94.14019	9.89757	93.89085		11.98	0.00	0	0
R2035 On 06/08/2020 Bond Future			9.93612	95.87175	9.97170	95.61752		11.55	0.00	0	0
R2035 On 05/11/2020 Bond Future			10.01135	93.17080	10.04816	92.91182		12.08	0.00	0	0
<b>Total R2035 Future</b>									<b>0.00</b>	<b>0</b>	<b>118,282</b>
R2035 On 06/02/2020 Bond Future	9.60	Call			752.15000	0.75215	821,950	10.07	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.60	Put			2,419.48000	2.41948	2,244,350	10.07	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.61	Call			778.88000	0.77888	850,510	10.09	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.61	Put			2,370.79000	2.37079	2,197,490	10.09	0.00	0	0
R2035 On 06/02/2020 Bond Future	9.59	Call			725.99000	0.72599	793,990	10.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.59	Put			2,468.83000	2.46883	2,291,900	10.05	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,185.70000	3.18570	3,044,280	11.74	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,328.44000	2.32844	2,436,360	11.74	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,158.98000	6.15898	5,957,290	10.90	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			740.99000	0.74099	788,640	10.90	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,382.44000	1.38244	1,457,890	11.34	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,556.53000	4.55653	4,382,640	11.34	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,767.62000	6.76762	6,960,670	13.07	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			885.14000	0.88514	828,850	13.07	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,409.21000	1.40921	1,485,690	11.36	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,507.26000	4.50726	4,334,400	11.36	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,436.08000	1.43608	1,513,580	11.38	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,458.18000	4.45818	4,286,340	11.38	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,812.95000	5.81295	5,994,140	12.75	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,125.55000	1.12555	1,057,400	12.75	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,593.53000	6.59353	6,385,880	10.79	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			622.49000	0.62249	664,180	10.79	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,304.16000	3.30416	3,159,570	11.71	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,226.29000	2.22629	2,331,040	11.71	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			8,190.56000	8.19056	7,983,450	10.53	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			862.98000	0.86298	910,100	10.53	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,909.11000	9.90911	9,687,840	10.53	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			560.26000	0.56026	593,220	10.53	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,307.53000	3.30753	3,428,910	11.48	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,677.28000	3.67728	3,544,430	11.48	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,343.41000	3.34341	3,465,620	11.49	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,641.47000	3.64147	3,509,450	11.49	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,271.55000	3.27155	3,392,090	11.47	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,713.07000	3.71307	3,579,380	11.47	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,339.04000	5.33904	5,488,520	12.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,322.97000	3.32297	3,213,470	12.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,257.15000	5.25715	5,405,350	12.34	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,377.16000	3.37716	3,266,380	12.34	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,297.87000	5.29787	5,446,710	12.35	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,349.80000	3.34980	3,239,660	12.35	0.00	0	0
<b>Total R2035 Option</b>												<b>0.00</b>	<b>0</b>	<b>53,351</b>
<b>Total For R2035</b>												<b>0.00</b>	<b>0</b>	<b>171,633</b>
R2037	On	06/02/2020	Bond Future			9.95378	88.45505	9.98688	88.21116		11.95	14,860,448.40	168	77,789
R2037	On	07/05/2020	Bond Future			10.03087	90.06565	10.06506	89.81732		12.74	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.10980	87.46247	10.14518	87.20934		12.90	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/11/2020	Bond Future			10.18234	89.10640	10.21888	88.84852		12.88	0.00	0	0
<b>Total R2037 Future</b>												<b>14,860,448.40</b>	<b>168</b>	<b>77,789</b>
R2037	On	06/02/2020	Bond Future	9.66	Put			3,022.89000	3.02289	2,832,690	11.36	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			590.64000	0.59064	645,900	11.38	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,968.01000	2.96801	2,779,380	11.38	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			612.77000	0.61277	669,630	11.40	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,913.65000	2.91365	2,726,620	11.40	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			568.93000	0.56893	622,620	11.36	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,820.53000	4.82053	4,642,760	11.85	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,298.14000	1.29814	1,369,700	11.87	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,768.97000	4.76897	4,592,200	11.87	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,323.76000	1.32376	1,396,330	11.89	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,717.80000	4.71780	4,542,040	11.89	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,272.82000	1.27282	1,343,380	11.85	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,561.13000	2.56113	2,663,000	12.50	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,633.38000	4.63338	4,482,120	12.50	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,593.15000	2.59315	2,695,860	12.52	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,591.49000	4.59149	4,441,070	12.52	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,625.12000	2.62512	2,728,670	12.53	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,549.64000	4.54964	4,400,060	12.53	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,137.59000	4.13759	4,264,690	12.82	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,412.02000	4.41202	4,281,240	12.82	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,173.28000	4.17328	4,301,060	12.83	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,377.00000	4.37700	4,246,900	12.83	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			4,102.04000	4.10204	4,228,460	12.82	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,447.27000	4.44727	4,315,810	12.82	0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>14,860,448.40</b>	<b>168</b>	<b>77,789</b>
R2040	On	06/02/2020	Bond Future			10.07403	91.10201	10.11223	90.80073		12.41	0.00	0	52,644
R2040	On	07/05/2020	Bond Future			10.15151	92.76076	10.19095	92.45400		13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.23083	89.95638	10.27162	89.64373		13.45	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.30377	91.64743	10.34588	91.32888		13.44	0.00	0	0
<b>Total R2040 Future</b>												<b>0.00</b>	<b>0</b>	<b>52,644</b>
R2040	On	06/02/2020	Bond Future	9.75	Call			498.11000	0.49811	558,730	11.40	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			6.56000	0.00656	7,820	10.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,227.75000	15.22775	14,926,480	10.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.03000	0.00003	0,040	10.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,420.29000	3.42029	3,179,630	11.40	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			518.85000	0.51885	581,400	11.42	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,358.37000	3.35837	3,119,640	11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/02/2020	Bond Future	9.74	Call			477.94000	0.47794	536,650	11.38	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,482.90000	3.48290	3,240,330	11.38	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			9,472.22000	9.47222	9,172,200	10.65	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,442.02000	1.44202	1,533,470	12.56	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,133.33000	5.13333	4,918,020	12.56	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			3,793.85000	3.79385	3,612,860	12.96	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,293.11000	2.29311	2,418,880	12.96	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,469.95000	1.46995	1,562,650	12.57	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,078.66000	5.07866	4,864,600	12.57	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,497.99000	1.49799	1,591,930	12.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,024.22000	5.02422	4,811,400	12.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			6,511.29000	6.51129	6,268,730	12.17	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			888.14000	0.88814	952,340	12.17	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			2,899.35000	2.89935	3,030,610	13.21	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,855.93000	4.85593	4,674,540	13.21	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,933.77000	2.93377	3,066,060	13.22	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,811.30000	4.81130	4,630,940	13.22	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,968.68000	2.96868	3,101,990	13.23	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,767.28000	4.76728	4,587,940	13.23	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,650.47000	4.65047	4,491,650	13.30	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,378.84000	4.37884	4,536,880	13.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,726.00000	4.72600	4,565,490	13.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,416.80000	4.41680	4,575,680	13.29	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,688.11000	4.68811	4,528,440	13.29	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			4,116.74000	4.11674	4,268,820	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,631.79000	8.63179	8,402,250	12.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,871.16000	1.87116	1,960,170	12.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			5,978.20000	5.97820	5,791,760	13.02	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,307.29000	3.30729	3,439,400	13.02	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,454.91000	4.45491	4,614,640	13.30	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,472.56000	1.47256	1,405,610	14.67	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			9,869.57000	9.86957	10,110,380	14.67	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,798.79000	1.79879	1,721,050	14.67	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			7,318.84000	7.31884	7,108,830	12.78	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,474.18000	2.47418	2,582,720	12.78	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			4,997.72000	4.99772	4,831,250	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			10,821.72000	10.82172	11,073,320	14.67	0.00	0	0
<b>Total R2040 Option</b>												<b>0.00</b>	<b>0</b>	<b>17,280</b>
<b>Total For R2040</b>												<b>0.00</b>	<b>0</b>	<b>69,924</b>
R2044	On	06/02/2020	Bond Future			10.14820	87.76487	10.18634	87.46072		13.08	5,265,892.20	60	50,701

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future			10.22392	89.36287	10.26327	89.05321		13.98	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.30136	86.62112	10.34203	86.30552		14.20	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.37252	88.24963	10.41447	87.92811		14.20	0.00	0	0
<b>Total R2044 Future</b>												<b>5,265,892.20</b>	<b>60</b>	<b>50,701</b>
R2044	On	06/02/2020	Bond Future	9.09	Put			9,509.43000	9.50943	9,206,690	11.23	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			7.44000	0.00744	8,850	11.23	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,042.18000	4.04218	3,785,010	12.00	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			368.54000	0.36854	415,520	12.00	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			4,871.61000	4.87161	5,122,850	14.22	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			357.82000	0.35782	304,910	14.22	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			420.50000	0.42050	472,660	12.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,839.20000	3.83920	3,587,210	12.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			438.86000	0.43886	492,810	12.10	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,772.84000	3.77284	3,522,640	12.10	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			402.68000	0.40268	453,080	12.05	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,906.23000	3.90623	3,652,480	12.05	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			2,036.72000	2.03672	2,152,220	13.64	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			7,484.68000	7.48468	7,227,460	12.74	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			689.40000	0.68940	741,840	12.74	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			4,356.49000	4.35649	4,161,040	13.62	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			2,003.42000	2.00342	2,117,630	13.62	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,810.58000	1.81058	1,917,130	13.53	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			5,665.34000	5.66534	5,878,090	14.86	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,547.85000	1.54785	1,450,940	14.86	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,372.74000	8.37274	8,103,920	12.51	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			500.34000	0.50034	541,180	12.51	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,307.80000	4.30780	4,113,640	13.64	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,195.62000	5.19562	4,979,910	13.37	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			7,194.18000	7.19418	7,430,220	15.45	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,094.54000	1.09454	1,020,920	15.45	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			8,918.87000	8.91887	8,643,990	12.38	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			408.73000	0.40873	443,510	12.38	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,658.20000	4.65820	4,455,090	13.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,308.41000	5.30841	5,090,220	13.34	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			6,804.68000	6.80468	7,035,420	15.30	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,192.91000	1.19291	1,113,990	15.30	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			1,485.47000	1.48547	1,578,170	13.36	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,251.70000	5.25170	5,034,740	13.36	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,513.54000	1.51354	1,607,490	13.37	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			1,457.90000	1.45790	1,549,370	13.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	10.93	Call			6,488.26000	6.48826	6,700,590	14.74	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			2,136.61000	2.13661	2,244,830	13.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,824.53000	1.82453	1,733,180	15.01	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			11,948.04000	11.94804	11,668,420	12.92	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			518.36000	0.51836	554,340	12.92	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,137.56000	7.13756	6,909,490	13.15	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,578.46000	1.57846	1,665,990	13.15	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,005.17000	6.00517	5,797,790	13.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,133.76000	2.13376	2,030,490	14.74	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			2,167.08000	2.16708	2,276,350	13.44	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,952.47000	5.95247	5,746,140	13.44	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			2,197.52000	2.19752	2,307,850	13.46	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,899.86000	5.89986	5,694,590	13.46	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,156.49000	9.15649	8,900,930	12.92	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			961.68000	0.96168	1,021,720	12.92	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,395.59000	5.39559	5,200,870	13.59	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,516.76000	2.51676	2,637,640	13.59	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			7,299.79000	7.29979	7,524,040	15.01	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,993.55000	7.99355	8,213,670	14.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,532.11000	2.53211	2,430,710	14.97	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			3,063.02000	3.06302	3,188,230	13.72	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,061.84000	14.06184	13,783,390	13.28	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			760.74000	0.76074	803,810	13.28	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,330.33000	6.33033	6,138,430	13.77	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,357.48000	1.35748	1,426,600	13.28	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,624.62000	6.62462	6,427,430	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			3,031.12000	3.03112	3,155,450	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			9,031.84000	9.03184	9,264,270	15.30	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,318.01000	2.31801	2,421,330	13.49	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,574.77000	6.57477	6,378,460	13.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,896.35000	4.89635	4,733,180	14.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,439.68000	4.43968	4,598,870	14.08	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,857.55000	4.85755	4,695,220	14.08	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,363.28000	4.36328	4,520,760	14.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			3,225.48000	3.22548	3,355,100	13.77	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,722.96000	10.72296	10,470,560	13.28	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			9,282.42000	9.28242	9,517,560	15.38	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,076.84000	2.07684	1,990,460	15.38	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,911.29000	7.91129	7,693,090	13.49	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,935.43000	4.93543	4,771,390	14.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,156.60000	2.15660	2,067,510	15.30	0.00	0	568

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	10.35	Call			4,401.40000	4.40140	4,559,750	14.07	0.00	0	0
<b>Total R2044 Option</b>												<b>0.00</b>	<b>0</b>	<b>16,344</b>
<b>Total For R2044</b>												<b>5,265,892.20</b>	<b>60</b>	<b>67,045</b>
R2048	On	06/02/2020	Bond Future			10.12375	91.23566	10.16192	90.92250		12.82	15,783,769.18	173	94,909
R2048	On	07/05/2020	Bond Future			10.19333	88.45709	10.23268	88.13824		14.41	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.26313	90.08329	10.30374	89.75842		13.93	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.33437	87.33776	10.37628	87.00669		14.65	0.00	0	0
<b>Total R2048 Future</b>												<b>15,783,769.18</b>	<b>173</b>	<b>94,909</b>
R2048	On	06/02/2020	Bond Future	9.71	Call			352.81000	0.35281	399,140	11.68	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,190.84000	4.19084	3,924,010	11.68	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			369.46000	0.36946	417,540	11.71	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,119.39000	4.11939	3,854,310	11.71	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			336.69000	0.33669	381,320	11.66	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,262.96000	4.26296	3,994,430	11.66	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			1,524.67000	1.52467	1,620,960	13.74	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			5,320.48000	5.32048	5,097,920	13.74	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			1,553.67000	1.55367	1,651,270	13.75	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			5,262.51000	5.26251	5,041,260	13.75	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			1,495.99000	1.49599	1,590,990	13.72	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			5,378.90000	5.37890	5,155,050	13.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			10,019.82000	10.01982	9,749,660	12.67	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			843.75000	0.84375	898,460	12.67	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			12,134.37000	12.13437	11,846,780	12.67	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			532.27000	0.53227	569,550	12.67	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			3,450.06000	3.45006	3,601,100	13.60	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,365.40000	4.36540	4,191,570	13.60	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3,489.70000	3.48970	3,641,820	13.61	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,323.88000	4.32388	4,151,130	13.61	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			3,410.91000	3.41091	3,560,860	13.58	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,407.54000	4.40754	4,232,620	13.58	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			3,471.39000	3.47139	3,610,090	14.23	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			6,192.36000	6.19236	5,999,990	14.23	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			3,401.91000	3.40191	3,538,780	14.21	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			6,289.45000	6.28945	6,095,250	14.21	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			3,436.72000	3.43672	3,574,510	14.22	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			6,240.90000	6.24090	6,047,620	14.22	0.00	0	0
<b>Total R2048 Option</b>												<b>0.00</b>	<b>0</b>	<b>23,640</b>
<b>Total For R2048</b>												<b>15,783,769.18</b>	<b>173</b>	<b>118,549</b>
R208	On	06/02/2020	Bond Future			6.63155	102.58785	6.62734	102.59239		0.55	214,511,194.35	2,091	14,955
R208	On	07/05/2020	Bond Future			6.41106	101.05244	6.40567	101.05702		0.56	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			5.97279	102.92150	5.96540	102.92609		0.43	0.00	0	0
R208	On	05/11/2020	Bond Future			4.93413	101.44146	4.92238	101.44598		0.25	0.00	0	0
<b>Total R208 Future</b>												<b>214,511,194.35</b>	<b>2,091</b>	<b>15,015</b>
R208	On	06/02/2020	Bond Future	6.13	Call			0.06000	0.00006	0,050	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			538.24000	0.53824	542,770	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.06000	0.00006	0,050	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			527.38000	0.52738	531,910	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.05000	0.00005	0,040	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			549.10000	0.54910	553,630	0.47	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,372.33000	1.37233	1,376,910	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,363.64000	1.36364	1,368,220	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,381.03000	1.38103	1,385,610	0.55	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			290.98000	0.29098	294,500	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			34.54000	0.03454	33,440	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			286.45000	0.28645	289,940	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			36.06000	0.03606	34,920	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			281.74000	0.28174	285,190	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			32.84000	0.03284	31,770	0.37	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			65.29000	0.06529	63,360	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			123.93000	0.12393	126,520	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			66.83000	0.06683	64,880	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			121.62000	0.12162	124,190	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			68.78000	0.06878	66,790	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			119.72000	0.11972	122,250	0.24	0.00	0	0
<b>Total R208 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>												<b>214,511,194.35</b>	<b>2,091</b>	<b>15,015</b>
R209	On	06/02/2020	Bond Future			9.81507	73.69198	9.85297	73.45390		12.15	0.00	0	103,946
R209	On	07/05/2020	Bond Future			9.88336	71.88255	9.92244	71.64008		13.44	0.00	0	0
R209	On	06/08/2020	Bond Future			9.95195	73.20435	9.99226	72.95733		13.20	0.00	0	0
R209	On	05/11/2020	Bond Future			10.01921	71.42882	10.06079	71.17712		13.77	0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>103,946</b>
R209	On	06/02/2020	Bond Future	9.51	Call			439.60000	0.43960	490,820	11.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,636.68000	2.63668	2,449,820	11.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			456.64000	0.45664	509,400	11.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,588.29000	2.58829	2,402,970	11.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			423.00000	0.42300	472,700	11.37	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,685.60000	2.68560	2,497,220	11.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future	9.40	Put			3,204.13000	3.20413	3,001,930	11.21	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			281.68000	0.28168	317,560	11.21	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			1,131.57000	1.13157	1,203,510	12.81	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,078.93000	4.07893	3,908,400	12.81	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,152.91000	1.15291	1,225,820	12.82	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,034.69000	4.03469	3,865,130	12.82	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,110.48000	1.11048	1,181,450	12.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,123.50000	4.12350	3,952,000	12.79	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.03000	0.00003	0,030	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,450.97000	36.45097	36,203,950	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.03000	0.00003	0,030	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,342.62000	36.34262	36,095,600	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.03000	0.00003	0,030	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,559.46000	36.55946	36,312,440	12.17	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,439.54000	3.43954	3,563,470	13.55	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,807.96000	3.80796	3,680,190	13.55	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,469.89000	3.46989	3,594,500	13.56	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,777.52000	3.77752	3,650,430	13.56	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,500.37000	3.50037	3,625,650	13.57	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,747.28000	3.74728	3,620,860	13.57	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>7,500</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>111,446</b>
R210	On	06/02/2020	Bond Future			188.86892	188.86892	188.87662	188.87662			0.00	0	1,721
R210	On	07/05/2020	Bond Future			189.71070	189.71070	189.71841	189.71841			0.00	0	0
R210	On	06/08/2020	Bond Future			193.29599	193.29599	193.30356	193.30356			0.00	0	0
R210	On	05/11/2020	Bond Future			194.20478	194.20478	194.21234	194.21234			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,721</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>1,721</b>
R212	On	06/02/2020	Bond Future			161.79173	161.79173	161.80601	161.80601			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.77727	164.77727	164.79173	164.79173			0.00	0	0
R212	On	06/08/2020	Bond Future			165.60320	165.60320	165.61770	165.61770			0.00	0	0
R212	On	05/11/2020	Bond Future			168.70824	168.70824	168.72278	168.72278			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,963</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>7,963</b>
R213	On	06/02/2020	Bond Future			9.28575	87.58005	9.31871	87.37951		9.37	0.00	0	24,111
R213	On	07/05/2020	Bond Future			9.34871	85.62291	9.38284	85.41873		10.26	0.00	0	0
R213	On	06/08/2020	Bond Future			9.41133	87.19898	9.44674	86.99082		10.08	0.00	0	0
R213	On	05/11/2020	Bond Future			9.47679	85.28510	9.51351	85.07305		10.44	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>24,111</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.27	Call			1,028.15000	1.02815	1,112,410	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,324.74000	1.32474	1,208,460	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			1,057.31000	1.05731	1,143,220	9.16	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,292.90000	1.29290	1,178,270	9.16	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			999.46000	0.99946	1,082,070	9.14	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,357.11000	1.35711	1,239,180	9.14	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,389.94000	3.38994	3,251,570	9.86	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,142.14000	1.14214	1,206,210	9.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,470.41000	3.47041	3,330,300	9.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,163.73000	1.16373	1,228,670	9.85	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,430.11000	3.43011	3,290,870	9.85	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,185.39000	1.18539	1,251,200	9.86	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,316.57000	2.31657	2,408,110	9.93	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,243.16000	3.24316	3,126,540	9.93	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,344.25000	2.34425	2,436,510	9.94	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,211.32000	3.21132	3,095,420	9.94	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,372.11000	2.37211	2,465,080	9.94	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,179.72000	3.17972	3,064,530	9.94	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,124.54000	3.12454	3,022,990	10.51	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,595.31000	3.59531	3,706,380	10.52	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,098.61000	3.09861	2,997,630	10.52	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,626.73000	3.62673	3,738,380	10.52	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,072.85000	3.07285	2,972,450	10.52	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,564.01000	3.56401	3,674,510	10.51	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>24,111</b>
R214	On	06/02/2020	Bond Future			10.03244	72.21422	10.07050	71.96621		13.15	0.00	0	19,434
R214	On	07/05/2020	Bond Future			10.09957	70.23101	10.13876	69.97848		14.64	0.00	0	0
R214	On	06/08/2020	Bond Future			10.16675	71.52234	10.20715	71.26499		14.31	0.00	0	0
R214	On	05/11/2020	Bond Future			10.23543	69.56913	10.27705	69.30699		14.99	0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,434</b>
R214	On	06/02/2020	Bond Future	9.72	Call			453.46000	0.45346	506,100	12.18	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			2,791.90000	2.79190	2,596,530	12.18	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			471.01000	0.47101	525,230	12.20	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			2,741.01000	2.74101	2,547,220	12.20	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			436.28000	0.43628	487,350	12.16	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,843.26000	2.84326	2,646,320	12.16	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			3,919.54000	3.91954	3,697,580	11.79	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			190.32000	0.19032	216,370	11.79	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			2,091.20000	2.09120	1,921,530	12.50	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future	9.87	Call			768.62000	0.76862	846,960	12.50	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,768.80000	2.76880	2,945,210	13.44	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			555.90000	0.55590	484,300	13.44	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			6,222.35000	6.22235	6,011,840	13.31	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			553.97000	0.55397	595,990	13.31	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			3,300.06000	3.30006	3,147,460	14.20	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,805.02000	1.80502	1,904,950	14.20	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,505.00000	4.50500	4,677,280	15.28	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,281.47000	1.28147	1,201,220	15.28	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,409.95000	1.40995	1,494,230	13.99	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,913.34000	3.91334	3,745,090	13.99	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,434.56000	1.43456	1,519,870	14.01	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,870.02000	3.87002	3,702,800	14.01	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,385.60000	1.38560	1,468,850	13.98	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,957.02000	3.95702	3,787,740	13.98	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,523.22000	2.52322	2,633,690	14.03	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,990.29000	3.99029	3,843,410	14.03	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,552.65000	2.55265	2,663,950	14.04	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,954.10000	3.95410	3,808,050	14.04	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,493.97000	2.49397	2,603,610	14.02	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,026.76000	4.02676	3,879,050	14.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,809.94000	3.80994	3,941,900	14.99	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,980.13000	3.98013	3,849,950	14.99	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,841.90000	3.84190	3,974,540	15.00	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,949.10000	3.94910	3,819,600	15.00	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,778.35000	3.77835	3,909,630	14.98	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,011.63000	4.01163	3,880,770	14.98	0.00	0	0
<b>Total R214 Option</b>												<b>0.00</b>	<b>0</b>	<b>6,750</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>26,184</b>
<b>Total for Bond</b>												<b>322,731,880.24</b>	<b>3,142</b>	<b>1,219,936</b>
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total E170 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES23A Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES26A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES33A Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2033 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R186/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R186/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R197 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R202 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2023 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2035 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2040 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
<b>Total R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R209/R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R210 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R212 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R213 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total R213/R186 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R214/R209 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI On 06/02/2020 GOVI			695.11500	695.11500	693.42900	693.42900				0.00	0	1,246
GOVI On 07/05/2020 GOVI			707.77100	707.77100	706.05500	706.05500				0.00	0	0
GOVI On 06/08/2020 GOVI			720.83800	720.83800	719.09000	719.09000				0.00	0	0
<b>Total GOVI Future</b>										<b>0.00</b>	<b>0</b>	<b>1,246</b>
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			97,110.00000	9.71100	80,250,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			97,210.00000	9.72100	80,350,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			97,010.00000	9.70100	80,150,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			139,350.00000	13.93500	122,190,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			139,450.00000	13.94500	122,290,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			139,250.00000	13.92500	122,090,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			90,400.00000	9.04000	72,920,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			90,500.00000	9.05000	73,020,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			90,300.00000	9.03000	72,820,000			0.00	0	0
<b>Total GOVI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>										<b>0.00</b>	<b>0</b>	<b>1,246</b>
<b>Total for GOVI</b>										<b>0.00</b>	<b>0</b>	<b>1,246</b>
AL37 On 06/02/2020 Index Future			682.61300	682.61300	681.79000	681.79000				0.00	0	0
AL37 On 07/05/2020 Index Future			695.04200	695.04200	694.20400	694.20400				0.00	0	0
AL37 On 06/08/2020 Index Future			707.87400	707.87400	707.02000	707.02000				0.00	0	0
<b>Total AL37 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 06/02/2020 Index Future			789.38900	789.38900	787.95000	787.95000			0.00	0	0
AL7T On 07/05/2020 Index Future			803.76200	803.76200	802.29700	802.29700			0.00	0	0
AL7T On 06/08/2020 Index Future			818.60100	818.60100	817.10900	817.10900			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ALBI On 06/02/2020 Index Future			702.91100	702.91100	701.26800	701.26800			14,058,220.00	2	416
ALBI On 07/05/2020 Index Future			715.71000	715.71000	714.03700	714.03700			0.00	0	0
ALBI On 06/08/2020 Index Future			728.92400	728.92400	727.22000	727.22000			0.00	0	0
<b>Total ALBI Future</b>									<b>14,058,220.00</b>	<b>2</b>	<b>416</b>
<b>Total For ALBI</b>									<b>14,058,220.00</b>	<b>2</b>	<b>416</b>
IGOV On 06/02/2020 Index Future			259.71700	259.71700	259.61200	259.61200			0.00	0	1,011
IGOV On 07/05/2020 Index Future			264.51000	264.51000	264.40300	264.40300			0.00	0	47
IGOV On 06/08/2020 Index Future			269.45500	269.45500	269.34700	269.34700			0.00	0	0
<b>Total IGOV Future</b>									<b>0.00</b>	<b>0</b>	<b>1,058</b>
<b>Total For IGOV</b>									<b>0.00</b>	<b>0</b>	<b>1,058</b>
<b>Total for Index</b>									<b>14,058,220.00</b>	<b>2</b>	<b>1,474</b>
5Y STN On 21/12/2021 Interest Rate Swap			95.11000	95.11000	95.12000	95.12000			0.00	0	51
<b>Total 5Y STND Future</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total For 5Y STND</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Interest Rate Swap</b>									<b>0.00</b>	<b>0</b>	<b>51</b>
<b>Total for Derivatives :</b>									<b>336,790,100.24</b>	<b>3,144</b>	<b>1,222,707</b>
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.15210			0.00	0	0
<b>Total AA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AA06/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			8.00000	103.67689	8.00000	103.61025			0.00	0	250,000,000
<b>Total AA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
<b>Total For AA07</b>									<b>0.00</b>	<b>0</b>	<b>250,000,000</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	101.52700	10.00000	101.44700			0.00	0	0
<b>Total AB01/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB016U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB017U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB017U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB018L On 04/09/2020 Spot Bond			11.37000	103.51931	11.37000	103.42500			0.00	0	0
<b>Total AB018U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB018U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB019U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB019U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB020L On 03/09/2022 Spot Bond			11.81000	103.69168	11.81000	103.59367			0.00	0	0
<b>Total AB020U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB020U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB021U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB021U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB023U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB023U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB024L On 05/05/2021 Spot Bond			100.00000	43.09025	100.00000	42.80321			0.00	0	0
<b>Total AB024U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB024U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB025U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB025U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB026L On 20/08/2021 Spot Bond			100.00000	38.76613	100.00000	38.51069			0.00	0	0
<b>Total AB026U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB026U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB028U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB028U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB029U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB029U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB030U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB030U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB031U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB031U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB032U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB032U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB033U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB033U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AB034U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB034U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABCPI3 On 07/12/2023 Spot Bond			5.22000	5.22000	5.22000	278.65485			0.00	0	10,000,000
<b>Total ABCPI3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For ABCPI3</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
ABF001 On 13/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABF001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF003 On 18/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABF003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF007 On 01/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABF007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABF19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABF19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.43861			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.26240			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.23085				0.00	0	0
<b>Total ABFN13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.12840				0.00	0	0
<b>Total ABFN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.47193				0.00	0	0
<b>Total ABFN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.31021				0.00	0	0
<b>Total ABFN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.63984				0.00	0	0
<b>Total ABFN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.74070				0.00	0	0
<b>Total ABFN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.54953				0.00	0	0
<b>Total ABFN21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.63586				0.00	0	0
<b>Total ABFN22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.27209				0.00	0	0
<b>Total ABFN23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.75030				0.00	0	0
<b>Total ABFN24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.00262				0.00	0	0
<b>Total ABFN25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.59370				0.00	0	0
<b>Total ABFN26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.78394				0.00	0	0
<b>Total ABFN27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.72388				0.00	0	0
<b>Total ABFN28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.52471				0.00	0	400,000,000
<b>Total ABFN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For ABFN29</b>										<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.17871				0.00	0	0
<b>Total ABFN30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.85122				0.00	0	0
<b>Total ABFN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.04368				0.00	0	0
<b>Total ABFN32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.18386				0.00	0	0
<b>Total ABFN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.20954				0.00	0	0
<b>Total ABFN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.58148				0.00	0	0
<b>Total ABFN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.26219				0.00	0	0
<b>Total ABFN36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.60726				0.00	0	0
<b>Total ABFN37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.35186				0.00	0	0
<b>Total ABFN38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.15245				0.00	0	0
<b>Total ABFN39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.15501				0.00	0	0
<b>Total ABFN40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.15688				0.00	0	0
<b>Total ABFN41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4! On 16/09/2029 Spot Bond					0.00000	100.15903				0.00	0	0
<b>Total ABFN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4! On 14/10/2022 Spot Bond					0.00000	101.54282				0.00	0	0
<b>Total ABFN43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4! On 14/10/2024 Spot Bond					0.00000	101.56987				0.00	0	0
<b>Total ABFN44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN4! On 14/10/2026 Spot Bond					0.00000	101.58923				0.00	0	0
<b>Total ABFN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.61333				0.00	0	300,000,000
<b>Total ABJ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ABJ01</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ABK10 On 14/02/2020 Spot Bond					0.00000	101.22842				0.00	0	0
<b>Total ABK10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK12 On 20/05/2022 Spot Bond					0.00000	101.00917				0.00	0	0
<b>Total ABK12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK6 On 05/06/2020 Spot Bond					0.00000	100.48692				0.00	0	0
<b>Total ABK6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABK8 On 03/06/2021 Spot Bond					0.00000	100.06825				0.00	0	0
<b>Total ABK8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABK8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI02 On 05/06/2020 Spot Bond			6.57000	6.57000	6.57000	151.06828				0.00	0	0
<b>Total ABKI02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI02 On 05/06/2020 Spot Bond			100.00000	85.59021	100.00000	85.08302				0.00	0	0
<b>Total ABKI02/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI02/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			6.88000	6.88000	6.88000	133.95570				0.00	0	0
<b>Total ABKI03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI03 On 13/10/2021 Spot Bond			100.00000	31.87121	100.00000	31.65197				0.00	0	0
<b>Total ABKI03/R212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI03/R212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			8.31000	8.31000	8.31000	127.42994				0.00	0	0
<b>Total ABKI04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.53168	100.00000	12.44502				0.00	0	0
<b>Total ABKI04/I2025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABKI04/I2025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.92598				0.00	0	13,200,000
<b>Total ABKS1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>13,200,000</b>
<b>Total For ABKS1</b>										<b>0.00</b>	<b>0</b>	<b>13,200,000</b>
ABN05 On 18/04/2021 Spot Bond			4.53000	205.21604	4.53000	205.08816				0.00	0	0
<b>Total ABN05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			4.51000	4.51000	4.51000	130.59914				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			4.63500	4.63500	4.63500	173.98988				0.00	0	0
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	210.07425				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			8.84000	8.84000	8.84000	99.47542				0.00	0	0
<b>Total ABN67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN79 On 21/12/2026 Spot Bond			9.68000	9.68000	9.68000	104.18097				0.00	0	0
<b>Total ABN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			7.50000	7.50000	7.50000	100.66099				0.00	0	0
<b>Total ABN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			10.22500	10.22500	10.22500	101.43420				0.00	0	0
<b>Total ABN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS11 On 09/04/2021 Spot Bond			7.52500	104.30512	7.52500	104.24199				0.00	0	620,000,000
<b>Total ABS11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
<b>Total For ABS11</b>										<b>0.00</b>	<b>0</b>	<b>620,000,000</b>
ABS12 On 14/05/2020 Spot Bond			7.40500	101.76037	7.40500	101.70017				0.00	0	0
<b>Total ABS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.08830	9.20000	101.01451				0.00	0	0
<b>Total ABS12/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS12/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS13 On 14/05/2022 Spot Bond			8.20500	104.24827	8.20500	104.17920				0.00	0	0
<b>Total ABS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS14 On 11/11/2020 Spot Bond			7.55500	102.60798	7.55500	102.54530				0.00	0	0
<b>Total ABS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS15 On 11/11/2022 Spot Bond			8.16000	105.25436	8.16000	105.18500				0.00	0	0
<b>Total ABS15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS16 On 11/11/2025 Spot Bond			8.47500	110.03495	8.47500	109.95971				0.00	0	0
<b>Total ABS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABS17 On 11/11/2027 Spot Bond			9.02500	110.25833	9.02500	110.17815				0.00	0	1,500,000,000
<b>Total ABS17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For ABS17</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
ABS18 On 26/09/2023 Spot Bond			8.08000	108.05686	8.08000	107.98633				0.00	0	0
<b>Total ABS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			7.60500	100.80256	7.60500	100.74158			0.00	0	0
<b>Total ABS6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS7 On 11/09/2026 Spot Bond			8.67500	103.18978	8.67500	103.11758			0.00	0	20,000,000
<b>Total ABS7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For ABS7</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.56536	100.00000	11.48832			0.00	0	0
<b>Total ABS7/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABS7/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI2 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	290.17576			0.00	0	0
<b>Total ABSI2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABSI4 On 31/01/2022 Spot Bond			3.58000	160.91949	3.58000	160.83175			0.00	0	0
<b>Total ABSI4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABSI4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ABT04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABT04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABX01 On 10/07/2024 Spot Bond			11.12500	11.12500	11.12500	104.26624			0.00	0	0
<b>Total ABX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ACIF1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACIF1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond					0.00000	100.09736				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond					0.00000	100.09525				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			7.81500	7.81500	7.81500	7.81500				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond					0.00000	236.90510				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL128 On 20/09/2021 Spot Bond					0.00000	236.94915				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL129 On 20/09/2021 Spot Bond					0.00000	100.09284				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL145 On 20/12/2021 Spot Bond					0.00000	100.09319				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond					0.00000	99.32316				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond					0.00000	100.39363				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond					0.00000	100.09487				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond					0.00000	100.09529				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond					0.00000	100.09529				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond					0.00000	100.09713				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond					0.00000	100.09713				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond					0.00000	160.24962				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond					0.00000	162.25730				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL214 On 20/09/2020 Spot Bond					0.00000	98.08217				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond					0.00000	100.09191				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL218 On 11/05/2020 Spot Bond					0.00000	101.06128				0.00	0	0
<b>Total ACL218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL220 On 26/01/2021 Spot Bond					0.00000	101.39283				0.00	0	0
<b>Total ACL220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL221 On 20/09/2021 Spot Bond					0.00000	100.09146				0.00	0	0
<b>Total ACL221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL222 On 20/09/2021 Spot Bond					0.00000	100.08986				0.00	0	0
<b>Total ACL222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AECI01 On 11/09/2021 Spot Bond					0.00000	100.85824				0.00	0	0
<b>Total AECI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AECI02 On 11/09/2023 Spot Bond					0.00000	102.06457			0.00	0	0
<b>Total AECI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AECI03 On 21/11/2022 Spot Bond					0.00000	100.75769			0.00	0	0
<b>Total AECI03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AECI04 On 21/11/2023 Spot Bond					0.00000	100.76214			0.00	0	0
<b>Total AECI04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AECI04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AGL01 On 29/11/2023 Spot Bond					0.00000	100.63966			0.00	0	0
<b>Total AGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AGL02 On 11/04/2024 Spot Bond					0.00000	103.72029			0.00	0	0
<b>Total AGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AGT01 On 10/10/2023 Spot Bond					0.00000	104.94009			0.00	0	0
<b>Total AGT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AGT02 On 28/11/2024 Spot Bond					0.00000	102.70366			0.00	0	0
<b>Total AGT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AGT03 On 05/06/2025 Spot Bond					0.00000	100.57779			0.00	0	0
<b>Total AGT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AGT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.55143			0.00	0	0
<b>Total AHF2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.30531			0.00	0	0
<b>Total AHF2B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.47119			0.00	0	0
<b>Total AHF2C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.52410			0.00	0	0
<b>Total AHF3A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.51498				0.00	0	0
<b>Total AHF3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.61534				0.00	0	0
<b>Total AHF3B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.71567				0.00	0	0
<b>Total AHF3B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.04374				0.00	0	0
<b>Total AHF3C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.14391				0.00	0	0
<b>Total AHF3C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.60601				0.00	0	0
<b>Total AHF5A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.77467				0.00	0	0
<b>Total AHF5A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5A: On 21/08/2023 Spot Bond			9.03000	105.94745	9.03000	105.87121				0.00	0	0
<b>Total AHF5A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.80141				0.00	0	0
<b>Total AHF5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.83704				0.00	0	0
<b>Total AHF5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.08578				0.00	0	0
<b>Total AHF5D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF5D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.75232				0.00	0	0
<b>Total AHF6A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.77460			0.00	0	0
<b>Total AHF6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6B On 21/08/2024 Spot Bond					0.00000	100.80133			0.00	0	0
<b>Total AHF6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6C On 21/08/2024 Spot Bond					0.00000	100.83694			0.00	0	0
<b>Total AHF6C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF6D On 21/08/2024 Spot Bond					0.00000	101.08556			0.00	0	0
<b>Total AHF6D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF6D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHL1AU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1AU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHL1BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHL1BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AHY2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHY2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIG2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIG2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR02 On 30/04/2023 Spot Bond			8.21000	111.78959	8.21000	111.71589			0.00	0	220,000,000
<b>Total AIR02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
<b>Total For AIR02</b>									<b>0.00</b>	<b>0</b>	<b>220,000,000</b>
AIR04 On 29/05/2024 Spot Bond			8.53000	103.30635	8.53000	103.23525			0.00	0	70,000,000
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.78500	95.90892	10.78500	95.82593			0.00	0	0
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			4.84000	175.43843	4.84000	175.32476			0.00	0	90,000,000
<b>Total AIRL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For AIRL01</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total AIRT1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIRT1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total APF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF04 On 21/10/2021 Spot Bond					0.00000	101.59558			0.00	0	0
<b>Total APF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF05 On 24/08/2020 Spot Bond					0.00000	101.07685			0.00	0	0
<b>Total APF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF06 On 24/08/2022 Spot Bond					0.00000	101.23600			0.00	0	0
<b>Total APF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF07 On 25/06/2023 Spot Bond					0.00000	99.93061			0.00	0	0
<b>Total APF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF08 On 24/07/2021 Spot Bond					0.00000	100.88864			0.00	0	50,000,000
<b>Total APF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For APF08</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
APF09 On 24/07/2023 Spot Bond					0.00000	101.48461			0.00	0	0
<b>Total APF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF10 On 11/09/2022 Spot Bond					0.00000	100.31303			0.00	0	0
<b>Total APF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF11 On 16/09/2020 Spot Bond					0.00000	100.15584				0.00	0	0
<b>Total APF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS133U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS133U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS139U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS139U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS167U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS167U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS168U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS168U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS221U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS221U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS224U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS224U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS248U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS248U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS249U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS249U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS266U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS266U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS288U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS288U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS334U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS334U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS343U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS343U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS345U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS345U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS349U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS349U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS350U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS350U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS377U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS377U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AS391U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AS391U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02: On 07/12/2033 Spot Bond			4.67000	227.51635	4.67000	227.37205				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03: On 07/12/2033 Spot Bond			4.68500	204.31962	4.68500	204.18977				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05: On 22/04/2020 Spot Bond					0.00000	101.55367				0.00	0	0
<b>Total ASN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 28/04/2020 Spot Bond					0.00000	101.40041			0.00	0	0
<b>Total ASN059 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN059</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 30/04/2020 Spot Bond					0.00000	101.33130			0.00	0	0
<b>Total ASN061 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN061</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN064 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN064</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN06: On 07/02/2020 Spot Bond					0.00000	101.11488			0.00	0	0
<b>Total ASN069 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN069</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN07: On 20/06/2020 Spot Bond					0.00000	100.10445			0.00	0	0
<b>Total ASN078 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN078</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/09/2020 Spot Bond					0.00000	100.08850			0.00	0	0
<b>Total ASN080 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN080</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 20/06/2020 Spot Bond					0.00000	100.52880			0.00	43,600,000	410,900,000
<b>Total ASN083 SPOT</b>									<b>0.00</b>	<b>43,600,000</b>	<b>410,900,000</b>
<b>Total For ASN083</b>									<b>0.00</b>	<b>43,600,000</b>	<b>410,900,000</b>
ASN08: On 03/09/2020 Spot Bond					0.00000	100.56843			0.00	0	0
<b>Total ASN084 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN084</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN08: On 01/10/2020 Spot Bond					0.00000	154.72062			0.00	0	0
<b>Total ASN087 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN087</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total ASN091 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN091</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 21/10/2020 Spot Bond					0.00000	101.54334			0.00	0	0
<b>Total ASN092 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN092</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN09: On 10/11/2020 Spot Bond					0.00000	101.04400			0.00	0	0
<b>Total ASN096 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN096</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 20/12/2020 Spot Bond					0.00000	92.29996				0.00	0	0
<b>Total ASN099 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN099</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN111: On 02/12/2020 Spot Bond					0.00000	100.54230				0.00	0	0
<b>Total ASN111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN113: On 07/03/2021 Spot Bond					0.00000	100.36397				0.00	0	0
<b>Total ASN113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN121: On 20/12/2020 Spot Bond					0.00000	100.11815				0.00	0	0
<b>Total ASN121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN134: On 20/12/2020 Spot Bond					0.00000	100.11710				0.00	0	0
<b>Total ASN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN135: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN137: On 31/01/2022 Spot Bond			4.31000	158.60119	4.31000	158.50547				0.00	0	92,000,000
<b>Total ASN137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>92,000,000</b>
<b>Total For ASN137</b>										<b>0.00</b>	<b>0</b>	<b>92,000,000</b>
ASN140: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN143: On 20/06/2020 Spot Bond					0.00000	100.74632				0.00	0	0
<b>Total ASN143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN144: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN145: On 20/06/2021 Spot Bond					0.00000	88.14983				0.00	0	0
<b>Total ASN145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14( On 04/05/2021 Spot Bond					0.00000	101.21817				0.00	0	0
<b>Total ASN146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 04/05/2021 Spot Bond					0.00000	101.23800				0.00	0	0
<b>Total ASN147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN14( On 31/01/2022 Spot Bond			4.35500	158.45969	4.35500	158.36347				0.00	0	0
<b>Total ASN149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15( On 31/05/2021 Spot Bond					0.00000	57.92377				0.00	0	0
<b>Total ASN150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15( On 02/06/2021 Spot Bond					0.00000	100.55419				0.00	0	0
<b>Total ASN152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15( On 31/03/2028 Spot Bond			5.27500	166.29404	5.27500	166.18051				0.00	0	0
<b>Total ASN154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15( On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15( On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN15( On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN159 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN159</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16( On 08/08/2021 Spot Bond					0.00000	101.14172				0.00	0	0
<b>Total ASN160 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN160</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16( On 19/08/2021 Spot Bond					0.00000	100.84997				0.00	0	0
<b>Total ASN161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16( On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN16: On 20/06/2021 Spot Bond					0.00000	100.70644				0.00	0	450,513,200
<b>Total ASN165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>450,513,200</b>
<b>Total For ASN165</b>										<b>0.00</b>	<b>0</b>	<b>450,513,200</b>
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ASN177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN18: On 20/06/2022 Spot Bond					0.00000	100.10273				0.00	0	0
<b>Total ASN181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 12/06/2020 Spot Bond					0.00000	100.27924				0.00	0	0
<b>Total ASN190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 30/06/2022 Spot Bond					0.00000	99.85839				0.00	0	0
<b>Total ASN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 31/01/2038 Spot Bond			4.63000	105.07363	4.63000	105.00752				0.00	0	0
<b>Total ASN195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN19: On 20/06/2022 Spot Bond					0.00000	100.08649				0.00	0	500,000,000
<b>Total ASN196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For ASN196</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.08737				0.00	0	680,000,000
<b>Total ASN203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>680,000,000</b>
<b>Total For ASN203</b>										<b>0.00</b>	<b>0</b>	<b>680,000,000</b>
ASN20: On 20/06/2022 Spot Bond					0.00000	100.07906				0.00	0	189,533,600
<b>Total ASN204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>189,533,600</b>
<b>Total For ASN204</b>										<b>0.00</b>	<b>0</b>	<b>189,533,600</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN201 On 24/08/2021 Spot Bond					0.00000	100.81823				0.00	0	0
<b>Total ASN208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN209 On 24/08/2025 Spot Bond					0.00000	100.89195				0.00	0	0
<b>Total ASN209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN210 On 28/08/2020 Spot Bond					0.00000	100.60177				0.00	0	0
<b>Total ASN210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN214 On 29/08/2022 Spot Bond					0.00000	100.60794				0.00	0	0
<b>Total ASN214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN243 On 09/03/2020 Spot Bond					0.00000	100.38867				0.00	0	0
<b>Total ASN243 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN243</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN255 On 29/05/2021 Spot Bond					0.00000	100.57567				0.00	0	0
<b>Total ASN255 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN255</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN264 On 20/06/2023 Spot Bond					0.00000	100.10251				0.00	0	100,000,000
<b>Total ASN264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ASN264</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ASN274 On 20/06/2023 Spot Bond					0.00000	100.08703				0.00	0	0
<b>Total ASN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN278 On 15/08/2023 Spot Bond					0.00000	100.94096				0.00	0	0
<b>Total ASN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN279 On 20/08/2048 Spot Bond					0.00000	100.83659				0.00	0	0
<b>Total ASN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN280 On 21/08/2023 Spot Bond					0.00000	100.79963				0.00	0	0
<b>Total ASN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN286 On 13/09/2025 Spot Bond					0.00000	100.27274				0.00	0	0
<b>Total ASN286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN29: On 26/09/2023 Spot Bond					0.00000	99.93119				0.00	0	0
<b>Total ASN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN30: On 20/12/2023 Spot Bond					0.00000	100.09127				0.00	0	600,000,000
<b>Total ASN300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For ASN300</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
ASN31: On 20/12/2023 Spot Bond					0.00000	100.10882				0.00	0	0
<b>Total ASN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN314: On 17/01/2020 Spot Bond					0.00000	106.47039				0.00	0	0
<b>Total ASN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN315: On 20/01/2021 Spot Bond					0.00000	100.35954				0.00	0	0
<b>Total ASN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN316: On 30/04/2020 Spot Bond					0.00000	101.34474				0.00	0	14,200,000,000
<b>Total ASN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For ASN316</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
ASN317: On 30/03/2020 Spot Bond					0.00000	99.87697				0.00	0	0
<b>Total ASN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN318: On 31/03/2029 Spot Bond			4.60500	4.60500	4.60500	93.43053				0.00	0	0
<b>Total ASN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN319: On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	89.58458				0.00	0	0
<b>Total ASN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN327: On 20/06/2024 Spot Bond					0.00000	100.08790				0.00	0	300,000,000
<b>Total ASN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ASN327</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ASN328: On 20/06/2024 Spot Bond					0.00000	100.09633				0.00	0	1,100,000,000
<b>Total ASN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For ASN328</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
ASN333: On 09/05/2024 Spot Bond					0.00000	101.05577				0.00	0	0
<b>Total ASN333 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN333</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN33: On 20/06/2024 Spot Bond					0.00000	100.08835			0.00	0	0
<b>Total ASN335 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN335</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN33: On 31/01/2038 Spot Bond			4.74000	103.50079	4.74000	103.43475			0.00	0	0
<b>Total ASN337 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN337</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.09229			0.00	0	0
<b>Total ASN341 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN341</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	100.95121			0.00	0	0
<b>Total ASN342 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN342</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 12/02/2021 Spot Bond					0.00000	100.95121			0.00	0	0
<b>Total ASN344 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN344</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN34: On 20/06/2024 Spot Bond					0.00000	100.08643			0.00	0	600,000,000
<b>Total ASN346 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For ASN346</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.09123			0.00	0	0
<b>Total ASN351 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN351</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.08963			0.00	0	0
<b>Total ASN354 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN354</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35: On 20/06/2024 Spot Bond					0.00000	100.08963			0.00	0	0
<b>Total ASN358 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN358</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36: On 30/08/2024 Spot Bond					0.00000	100.53800			0.00	0	0
<b>Total ASN365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN365</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN36: On 20/06/2024 Spot Bond					0.00000	100.10186			0.00	0	400,000,000
<b>Total ASN369 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For ASN369</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
ASN37: On 20/12/2024 Spot Bond					0.00000	100.08842			0.00	0	850,000,000
<b>Total ASN373 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>850,000,000</b>
<b>Total For ASN373</b>									<b>0.00</b>	<b>0</b>	<b>850,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN37 On 20/12/2024 Spot Bond					0.00000	100.09066			0.00	0	0
<b>Total ASN374 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN374</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 29/10/2021 Spot Bond					0.00000	101.34772			0.00	0	0
<b>Total ASN381 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN381</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 15/03/2021 Spot Bond					0.00000	100.16735			0.00	0	0
<b>Total ASN383 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN383</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 15/03/2021 Spot Bond					0.00000	100.16735			0.00	0	0
<b>Total ASN384 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN384</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2022 Spot Bond					0.00000	100.10096			0.00	0	0
<b>Total ASN386 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN386</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2024 Spot Bond					0.00000	100.08895			0.00	0	300,000,000
<b>Total ASN388 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For ASN388</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
ASN39 On 20/11/2020 Spot Bond					0.00000	100.46715			0.00	0	0
<b>Total ASN395 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN395</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 17/12/2025 Spot Bond					0.00000	100.16453			0.00	0	0
<b>Total ASN399 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN399</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ASN75U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN75U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond					0.00000	100.91136			0.00	0	0
<b>Total BAW18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			7.55000	102.35661	7.55000	102.29444			0.00	0	1,000,000,000
<b>Total BAW19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For BAW19</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
BAW21 On 24/03/2022 Spot Bond			7.77500	105.45094	7.77500	105.38466			0.00	0	80,000,000
<b>Total BAW21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For BAW21</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	102.36406	9.30000	102.28740			0.00	0	0
<b>Total BAW21/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW22 On 07/12/2022 Spot Bond					0.00000	102.19297			0.00	0	30,000,000
<b>Total BAW22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For BAW22</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
BAW25 On 08/05/2020 Spot Bond					0.00000	101.47392			0.00	0	0
<b>Total BAW25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BAW26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BAW27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW28 On 06/06/2022 Spot Bond					0.00000	101.42985			0.00	0	0
<b>Total BAW28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW29 On 22/02/2023 Spot Bond					0.00000	100.75889			0.00	0	0
<b>Total BAW29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW30 On 05/12/2021 Spot Bond					0.00000	100.43005			0.00	0	0
<b>Total BAW30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW31 On 30/09/2022 Spot Bond					0.00000	99.87366			0.00	0	0
<b>Total BAW31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.86425			0.00	0	0
<b>Total BAYA57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.52807			0.00	0	0
<b>Total BAYA58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA58</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA60 On 30/06/2020 Spot Bond			11.12500	11.12500	11.12500	100.39693			0.00	0	0
<b>Total BAYA60 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA60</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA61 On 30/06/2020 Spot Bond					0.00000	99.78163				0.00	0	0
<b>Total BAYA61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA62 On 30/09/2020 Spot Bond					0.00000	99.79449				0.00	0	0
<b>Total BAYA62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.45449				0.00	0	0
<b>Total BAYA63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.79263				0.00	0	0
<b>Total BAYA64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.38770				0.00	0	0
<b>Total BAYA65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA66 On 31/03/2021 Spot Bond					0.00000	99.79460				0.00	0	0
<b>Total BAYA66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA67 On 31/03/2023 Spot Bond			10.93000	10.93000	10.93000	100.44291				0.00	0	0
<b>Total BAYA67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA69 On 30/06/2021 Spot Bond					0.00000	99.80676				0.00	0	0
<b>Total BAYA69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.80676				0.00	0	0
<b>Total BAYA70 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA70</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.80676				0.00	0	0
<b>Total BAYA71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA72 On 31/03/2026 Spot Bond			11.73500	11.73500	11.73500	104.72210				0.00	0	0
<b>Total BAYA72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.20511				0.00	0	0
<b>Total BAYA73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.77999				0.00	0	0
<b>Total BAYA74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.08943				0.00	0	0
<b>Total BAYA75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.08949				0.00	0	0
<b>Total BAYA76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.78692				0.00	0	0
<b>Total BAYA77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.73715				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.89132				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB11 On 30/06/2020 Spot Bond					0.00000	99.72806				0.00	0	0
<b>Total BAYB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB12 On 30/06/2021 Spot Bond					0.00000	99.76495				0.00	0	0
<b>Total BAYB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.75941				0.00	0	0
<b>Total BAYB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.75941				0.00	0	0
<b>Total BAYB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.75941				0.00	0	0
<b>Total BAYB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.75500				0.00	0	0
<b>Total BAYB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.76008				0.00	0	0
<b>Total BAYB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.76008				0.00	0	0
<b>Total BAYB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.76008				0.00	0	0
<b>Total BAYB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BC126 On 29/05/2020 Spot Bond					0.00000	100.50530				0.00	0	0
<b>Total BC126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BC126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.96251				0.00	0	10,000,000,000
<b>Total BCJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For BCJ15</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.33559				0.00	0	0
<b>Total BCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			8.68000	8.68000	8.68000	98.19729				0.00	0	0
<b>Total BD0302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BD302L On 18/04/2028 Spot Bond			100.00000	9.59119	100.00000	9.52765				0.00	0	0
<b>Total BD302U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD302U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX211 On 05/08/2033 Spot Bond					0.00000	101.19968				0.00	0	0
<b>Total BDX211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BDX31 On 05/03/2023 Spot Bond					0.00000	100.45875				0.00	0	0
<b>Total BDX31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BDX31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BG1A7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG1A7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2020 Spot Bond					0.00000	101.68998				0.00	0	90,000,000
<b>Total BGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For BGL03</b>										<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
BGL04 On 05/02/2020 Spot Bond			7.93000	104.12015	7.93000	104.05292				0.00	0	0
<b>Total BGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL05 On 04/09/2020 Spot Bond			9.62500	104.65837	9.62500	104.57731				0.00	0	0
<b>Total BGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL06 On 04/09/2020 Spot Bond					0.00000	101.91376				0.00	0	0
<b>Total BGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL07 On 03/09/2022 Spot Bond			9.53000	108.98906	9.53000	108.90546				0.00	0	0
<b>Total BGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL08 On 03/09/2022 Spot Bond					0.00000	100.60190				0.00	0	0
<b>Total BGL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL09 On 29/09/2020 Spot Bond			9.32500	104.23556	9.32500	104.15729				0.00	0	80,000,000
<b>Total BGL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For BGL09</b>										<b>0.00</b>	<b>0</b>	<b>80,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL10 On 05/05/2021 Spot Bond					0.00000	104.52098				0.00	0	0
<b>Total BGL10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL11 On 05/05/2021 Spot Bond			10.10500	104.62577	10.10500	104.54079				0.00	0	50,000,000
<b>Total BGL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For BGL11</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
BGL12 On 20/08/2021 Spot Bond					0.00000	104.97676				0.00	2,000,000,000	1,220,000,000
<b>Total BGL12 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,220,000,000</b>
<b>Total For BGL12</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,220,000,000</b>
BGL13 On 20/08/2021 Spot Bond			8.53000	108.93324	8.53000	108.85908				0.00	0	0
<b>Total BGL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL14 On 03/11/2021 Spot Bond					0.00000	105.76575				0.00	940,000,000	470,000,000
<b>Total BGL14 SPOT</b>										<b>0.00</b>	<b>940,000,000</b>	<b>470,000,000</b>
<b>Total For BGL14</b>										<b>0.00</b>	<b>940,000,000</b>	<b>470,000,000</b>
BGL15 On 17/03/2022 Spot Bond					0.00000	104.08720				0.00	0	70,000,000
<b>Total BGL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
<b>Total For BGL15</b>										<b>0.00</b>	<b>0</b>	<b>70,000,000</b>
BGL16 On 25/05/2022 Spot Bond					0.00000	100.84894				0.00	0	0
<b>Total BGL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL17 On 14/08/2024 Spot Bond					0.00000	106.92148				0.00	0	0
<b>Total BGL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL18 On 30/09/2022 Spot Bond					0.00000	102.65058				0.00	0	0
<b>Total BGL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGL19 On 29/09/2024 Spot Bond					0.00000	103.08227				0.00	0	0
<b>Total BGL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BGT01 On 12/09/2022 Spot Bond					0.00000	106.93226				0.00	0	110,000,000
<b>Total BGT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
<b>Total For BGT01</b>										<b>0.00</b>	<b>0</b>	<b>110,000,000</b>
BID07 On 30/06/2020 Spot Bond					0.00000	100.28639				0.00	0	0
<b>Total BID07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID08 On 30/06/2022 Spot Bond					0.00000	101.05384				0.00	0	0
<b>Total BID08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID09 On 15/11/2021 Spot Bond					0.00000	100.96978				0.00	0	0
<b>Total BID09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID10 On 15/11/2023 Spot Bond					0.00000	100.88288				0.00	0	0
<b>Total BID10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID11 On 15/11/2023 Spot Bond			8.27000	105.43367	8.27000	105.36327				0.00	0	0
<b>Total BID11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID12 On 14/06/2022 Spot Bond					0.00000	100.35505				0.00	0	0
<b>Total BID12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID13 On 14/06/2024 Spot Bond					0.00000	100.15690				0.00	0	0
<b>Total BID13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID14 On 28/10/2022 Spot Bond					0.00000	101.24658				0.00	0	0
<b>Total BID14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BID15 On 28/10/2024 Spot Bond					0.00000	100.99150				0.00	0	0
<b>Total BID15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.41695				0.00	0	0
<b>Total BNPP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0.On 12/10/2028 Spot Bond					0.00000	101.84883				0.00	0	0
<b>Total BNPP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0.On 21/02/2023 Spot Bond					0.00000	100.85468				0.00	0	0
<b>Total BNPP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BNPP0.On 05/01/2025 Spot Bond					0.00000	100.99762				0.00	0	0
<b>Total BNPP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNPP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.02186				0.00	0	0
<b>Total BPPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.40349				0.00	3,740,000,000	1,870,000,000
<b>Total BPPF04 SPOT</b>										<b>0.00</b>	<b>3,740,000,000</b>	<b>1,870,000,000</b>
<b>Total For BPPF04</b>										<b>0.00</b>	<b>3,740,000,000</b>	<b>1,870,000,000</b>
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.02091				0.00	0	0
<b>Total BPPF08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2021 Spot Bond					0.00000	101.51628				0.00	0	0
<b>Total BPPF11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 09/10/2023 Spot Bond					0.00000	102.04388				0.00	0	0
<b>Total BPPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.01997				0.00	0	0
<b>Total BPPF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 23/07/2020 Spot Bond					0.00000	101.30810				0.00	1,672,000,000	836,000,000
<b>Total BPPF16 SPOT</b>										<b>0.00</b>	<b>1,672,000,000</b>	<b>836,000,000</b>
<b>Total For BPPF16</b>										<b>0.00</b>	<b>1,672,000,000</b>	<b>836,000,000</b>
BPPF1: On 23/01/2020 Spot Bond					0.00000	101.25151				0.00	0	0
<b>Total BPPF17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 19/11/2020 Spot Bond					0.00000	100.74298				0.00	0	0
<b>Total BPPF18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.77506				0.00	0	0
<b>Total BPPF19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.79308				0.00	0	0
<b>Total BPPF20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BPPF20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total BS2A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BS2A2L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BS2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BS2B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BS2C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BS2C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.93024			0.00	0	0
<b>Total BWZ20A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.93083			0.00	0	0
<b>Total BWZ21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.07892			0.00	0	0
<b>Total BWZJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BWZJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX161U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX161U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX162U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX162U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX163U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX163U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BX164U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BX164U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BYA68U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYA68U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total BYB10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BYB10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			7.84500	101.39512	7.84500	101.33157			0.00	0	0
<b>Total CBL22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL24 On 02/11/2020 Spot Bond					0.00000	102.40522			0.00	0	0
<b>Total CBL24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL26 On 06/05/2021 Spot Bond			7.85000	105.66365	7.85000	105.59661			0.00	0	50,000,000
<b>Total CBL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For CBL26</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
CBL27 On 12/05/2020 Spot Bond					0.00000	101.44357			0.00	0	0
<b>Total CBL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL28 On 21/05/2021 Spot Bond					0.00000	100.75958			0.00	0	0
<b>Total CBL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CBL29 On 30/04/2024 Spot Bond					0.00000	101.34733			0.00	0	0
<b>Total CBL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			9.62500	108.69024	9.62500	108.60653			0.00	0	0
<b>Total CCT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT02 On 12/06/2024 Spot Bond			9.42500	108.29166	9.42500	108.20993			0.00	0	600,000,000
<b>Total CCT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For CCT02</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
CCT03 On 15/03/2025 Spot Bond			9.21500	111.04209	9.21500	110.95967			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CCT04 On 17/07/2027 Spot Bond			9.67500	107.10339	9.67500	107.02093			0.00	0	0
<b>Total CCT04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	101.72930	10.00000	101.64960			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond					0.00000	102.95922			0.00	0	0
<b>Total CGR21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR24 On 08/02/2021 Spot Bond					0.00000	102.59258			0.00	0	0
<b>Total CGR24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR29 On 08/02/2021 Spot Bond					0.00000	102.03954			0.00	0	0
<b>Total CGR29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR32 On 21/07/2020 Spot Bond					0.00000	101.87414			0.00	0	0
<b>Total CGR32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR33 On 22/09/2020 Spot Bond					0.00000	100.02782			0.00	0	0
<b>Total CGR33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR38 On 13/02/2021 Spot Bond					0.00000	101.21573			0.00	0	0
<b>Total CGR38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CGR39U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR39U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CGR40U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR40U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR41 On 25/06/2021 Spot Bond					0.00000	99.91603			0.00	0	0
<b>Total CGR41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR42 On 03/08/2023 Spot Bond					0.00000	101.54976			0.00	0	0
<b>Total CGR42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR43 On 08/02/2022 Spot Bond					0.00000	101.35814			0.00	0	0
<b>Total CGR43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR44 On 05/04/2022 Spot Bond					0.00000	102.29687			0.00	0	0
<b>Total CGR44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR45 On 30/10/2021 Spot Bond					0.00000	101.55244			0.00	0	0
<b>Total CGR45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL567U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL567U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL568U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL568U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL569U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL569U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL570U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL570U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CL571U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CL571U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLA4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLA5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLA6U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA6U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLB1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLC2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.78582			0.00	0	0
<b>Total CLN184 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	155.32500	3.14000	155.16821				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN198 On 13/09/2021 Spot Bond			4.28000	4.28000	4.28000	151.64785				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN230 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN231 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN292 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond					0.00000	101.04887				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			10.12000	99.68669	10.12000	99.60562				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			10.64000	101.13932	10.64000	101.05295				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond					0.00000	100.10283				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond					0.00000	101.02726				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond					0.00000	99.46027				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN362 On 20/03/2024 Spot Bond			9.30000	107.10182	9.30000	107.02161				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond					0.00000	101.37028			0.00	0	0
<b>Total CLN364 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN365 On 20/03/2024 Spot Bond			11.44000	108.50336	11.44000	108.40392			0.00	0	0
<b>Total CLN365 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN366 On 06/08/2023 Spot Bond					0.00000	101.42219			0.00	0	0
<b>Total CLN366 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond					0.00000	101.44720			0.00	0	0
<b>Total CLN370 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond					0.00000	107.55314			0.00	0	0
<b>Total CLN371 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			8.12500	104.65236	8.12500	104.58369			0.00	0	0
<b>Total CLN376 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN379 On 20/03/2024 Spot Bond			10.98000	101.38063	10.98000	101.29136			0.00	0	0
<b>Total CLN379 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	102.92492	11.00000	102.83413			0.00	0	0
<b>Total CLN380 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/03/2021 Spot Bond					0.00000	100.10115			0.00	0	0
<b>Total CLN382 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			11.23000	106.09263	11.23000	105.99713			0.00	0	0
<b>Total CLN384 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond					0.00000	100.11054			0.00	0	0
<b>Total CLN385 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 20/03/2021 Spot Bond					0.00000	100.09058			0.00	0	0
<b>Total CLN386 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond					0.00000	101.53217				0.00	0	0
<b>Total CLN387 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN393 On 20/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN394 On 20/09/2022 Spot Bond					0.00000	100.09124				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN396 On 20/03/2020 Spot Bond					0.00000	100.15724				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN397 On 20/06/2020 Spot Bond					0.00000	100.21935				0.00	0	0
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN398 On 14/11/2022 Spot Bond					0.00000	100.99267				0.00	0	0
<b>Total CLN398 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN398</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN399 On 14/11/2022 Spot Bond					0.00000	100.98726				0.00	0	0
<b>Total CLN399 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN399</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN400 On 20/06/2020 Spot Bond					0.00000	100.09113				0.00	0	0
<b>Total CLN400 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN400</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN406 On 20/06/2020 Spot Bond					0.00000	102.20133				0.00	0	0
<b>Total CLN406 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN406</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN407 On 20/06/2020 Spot Bond					0.00000	100.09166				0.00	0	0
<b>Total CLN407 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN407</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN409 On 18/07/2020 Spot Bond					0.00000	102.64190				0.00	2,000,000,000	1,000,000,000
<b>Total CLN409 SPOT</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For CLN409</b>										<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
CLN410 On 20/09/2020 Spot Bond					0.00000	103.45492				0.00	0	0
<b>Total CLN410 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN410</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN411 On 20/09/2020 Spot Bond					0.00000	100.31521				0.00	0	0
<b>Total CLN411 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN411</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN412 On 18/07/2020 Spot Bond					0.00000	102.33902				0.00	0	0
<b>Total CLN412 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN412</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN413 On 20/09/2020 Spot Bond					0.00000	100.61173				0.00	0	0
<b>Total CLN413 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN413</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN415 On 20/09/2020 Spot Bond					0.00000	100.10544				0.00	0	0
<b>Total CLN415 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN415</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN416 On 18/07/2020 Spot Bond					0.00000	102.01606				0.00	0	0
<b>Total CLN416 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN416</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN418 On 23/09/2020 Spot Bond					0.00000	100.02630				0.00	0	0
<b>Total CLN418 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN418</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN419 On 20/12/2020 Spot Bond					0.00000	100.11077				0.00	0	0
<b>Total CLN419 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN419</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN420 On 20/12/2020 Spot Bond					0.00000	105.07581				0.00	0	0
<b>Total CLN420 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN420</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN421 On 26/01/2021 Spot Bond					0.00000	101.90937				0.00	0	0
<b>Total CLN421 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN421</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN422 On 20/12/2020 Spot Bond					0.00000	108.90300				0.00	0	0
<b>Total CLN422 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN422</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN423 On 20/12/2020 Spot Bond					0.00000	107.69400				0.00	0	0
<b>Total CLN423 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN423</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN424 On 20/12/2020 Spot Bond					0.00000	108.99700				0.00	0	0
<b>Total CLN424 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN424</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond					0.00000	101.04677			0.00	0	0
<b>Total CLN425 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN425</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN426 On 20/12/2020 Spot Bond					0.00000	107.16600			0.00	0	0
<b>Total CLN426 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN426</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN429 On 20/12/2020 Spot Bond					0.00000	100.13285			0.00	0	0
<b>Total CLN429 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN429</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN430 On 20/12/2020 Spot Bond					0.00000	149.55000			0.00	0	0
<b>Total CLN430 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN430</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN431 On 20/12/2020 Spot Bond					0.00000	109.60200			0.00	0	0
<b>Total CLN431 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN431</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN432 On 20/12/2020 Spot Bond					0.00000	110.27700			0.00	0	0
<b>Total CLN432 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN432</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN433 On 20/12/2020 Spot Bond					0.00000	110.89300			0.00	0	0
<b>Total CLN433 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN433</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN434 On 20/12/2020 Spot Bond					0.00000	150.53000			0.00	0	0
<b>Total CLN434 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN434</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN436 On 20/12/2020 Spot Bond					0.00000	100.10073			0.00	0	0
<b>Total CLN436 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN436</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN437 On 20/12/2020 Spot Bond					0.00000	100.09596			0.00	0	0
<b>Total CLN437 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN437</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN439 On 03/02/2021 Spot Bond					0.00000	102.06949			0.00	0	0
<b>Total CLN439 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN439</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN440 On 20/03/2021 Spot Bond					0.00000	152.09000			0.00	0	0
<b>Total CLN440 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN440</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN444 On 24/05/2021 Spot Bond			8.02500	105.35440	8.02500	105.28611			0.00	0	0
<b>Total CLN445 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN445</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN452 On 31/01/2022 Spot Bond			4.58000	157.75451	4.58000	157.65590			0.00	0	0
<b>Total CLN452 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN452</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN453 On 31/01/2025 Spot Bond			6.76000	117.65487	6.76000	117.56100			0.00	0	0
<b>Total CLN453 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN453</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN454 On 31/01/2025 Spot Bond			7.00000	116.35562	7.00000	116.26058			0.00	0	0
<b>Total CLN454 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN454</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN456 On 20/12/2021 Spot Bond					0.00000	100.11434			0.00	0	0
<b>Total CLN456 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN456</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN457 On 17/11/2021 Spot Bond					0.00000	100.89892			0.00	0	0
<b>Total CLN457 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN457</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN458 On 29/11/2021 Spot Bond					0.00000	101.25057			0.00	0	0
<b>Total CLN458 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN458</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN460 On 29/11/2021 Spot Bond					0.00000	100.62621			0.00	0	0
<b>Total CLN460 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN460</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN461 On 15/02/2022 Spot Bond					0.00000	103.50227			0.00	2,000,000,000	1,000,000,000
<b>Total CLN461 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For CLN461</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
CLN462 On 16/02/2022 Spot Bond			9.29500	107.30260	9.29500	107.22316			0.00	0	0
<b>Total CLN462 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN462</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN464 On 13/03/2022 Spot Bond			9.05000	104.82730	9.05000	104.75086		10,860,000,000,000.00		1,200,000,000	0
<b>Total CLN464 SPOT</b>								<b>10,860,000,000,000.00</b>		<b>1,200,000,000</b>	<b>0</b>
<b>Total For CLN464</b>								<b>10,860,000,000,000.00</b>		<b>1,200,000,000</b>	<b>0</b>
CLN465 On 14/03/2020 Spot Bond					0.00000	100.16349			0.00	0	0
<b>Total CLN465 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN465</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN467 On 27/03/2020 Spot Bond					0.00000	99.93506			0.00	0	0
<b>Total CLN467 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN467</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN468 On 28/03/2020 Spot Bond					0.00000	99.86491			0.00	0	0
<b>Total CLN468 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN468</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN469 On 28/03/2022 Spot Bond					0.00000	100.77610			0.00	0	0
<b>Total CLN469 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN469</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN472 On 19/11/2022 Spot Bond					0.00000	100.95161			0.00	0	0
<b>Total CLN472 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN472</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN475 On 23/06/2021 Spot Bond					0.00000	100.49900			0.00	0	0
<b>Total CLN475 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN475</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN476 On 20/09/2020 Spot Bond					0.00000	100.10175			0.00	0	0
<b>Total CLN476 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN476</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN477 On 29/11/2021 Spot Bond			100.00000	29.03616	100.00000	28.84275			0.00	0	0
<b>Total CLN477 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN477</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CLN480 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN480</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN482 On 20/05/2021 Spot Bond					0.00000	100.90199			0.00	0	0
<b>Total CLN482 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN482</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN483 On 20/05/2021 Spot Bond					0.00000	102.18756			0.00	0	0
<b>Total CLN483 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN483</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN484 On 02/12/2021 Spot Bond					0.00000	101.79479			0.00	0	0
<b>Total CLN484 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN484</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN485 On 02/12/2021 Spot Bond			8.22500	103.16399	8.22500	103.09586			0.00	0	0
<b>Total CLN485 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN485</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN486 On 20/06/2022 Spot Bond					0.00000	100.53793				0.00	0	0
<b>Total CLN486 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN486</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN487 On 07/12/2021 Spot Bond			11.73000	102.21622	11.73000	102.46476				0.00	0	0
<b>Total CLN487 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN487</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN488 On 28/07/2022 Spot Bond			8.53000	105.17810	8.53000	105.10651				0.00	0	0
<b>Total CLN488 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN488</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN489 On 28/03/2020 Spot Bond					0.00000	99.95754				0.00	4,400,000,000	2,200,000,000
<b>Total CLN489 SPOT</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
<b>Total For CLN489</b>										<b>0.00</b>	<b>4,400,000,000</b>	<b>2,200,000,000</b>
CLN490 On 28/03/2022 Spot Bond					0.00000	100.77745				0.00	0	0
<b>Total CLN490 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN490</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN493 On 20/06/2022 Spot Bond					0.00000	100.10188				0.00	0	0
<b>Total CLN493 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN493</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN495 On 29/08/2020 Spot Bond					0.00000	100.58908				0.00	0	0
<b>Total CLN495 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN495</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN496 On 04/09/2024 Spot Bond			8.93000	107.41724	8.93000	107.33992				0.00	0	0
<b>Total CLN496 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN496</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN497 On 04/09/2024 Spot Bond					0.00000	101.91548				0.00	0	0
<b>Total CLN497 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN497</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN498 On 08/06/2022 Spot Bond					0.00000	102.49711				0.00	0	0
<b>Total CLN498 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN498</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN499 On 20/05/2021 Spot Bond					0.00000	100.83494				0.00	0	0
<b>Total CLN499 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN499</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN500 On 10/10/2020 Spot Bond					0.00000	101.75823				0.00	0	0
<b>Total CLN500 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN500</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN50 On 11/10/2022 Spot Bond					0.00000	101.85601				0.00	0	0
<b>Total CLN501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN502 On 11/10/2024 Spot Bond					0.00000	101.92652				0.00	0	0
<b>Total CLN502 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN502</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN504 On 11/10/2024 Spot Bond					0.00000	101.92652				0.00	0	0
<b>Total CLN504 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN504</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN505 On 24/10/2020 Spot Bond					0.00000	101.42138				0.00	0	0
<b>Total CLN505 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN505</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN507 On 20/12/2022 Spot Bond					0.00000	100.48894				0.00	0	0
<b>Total CLN507 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN507</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN508 On 24/02/2020 Spot Bond					0.00000	100.78301				0.00	0	0
<b>Total CLN508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN510 On 11/10/2020 Spot Bond					0.00000	101.82564				0.00	0	0
<b>Total CLN510 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN510</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN511 On 14/11/2022 Spot Bond					0.00000	98.38581				0.00	0	0
<b>Total CLN511 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN511</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN516 On 15/09/2022 Spot Bond			9.96000	100.21558	9.96000	102.70629				0.00	0	0
<b>Total CLN516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN517 On 30/10/2022 Spot Bond			10.01000	102.71764	10.01000	101.47863				0.00	0	0
<b>Total CLN517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN518 On 25/11/2022 Spot Bond					0.00000	100.74722				0.00	0	0
<b>Total CLN518 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN518</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN519 On 30/06/2022 Spot Bond			9.60000	98.38659	9.60000	101.46505				0.00	0	0
<b>Total CLN519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52( On 12/03/2023 Spot Bond					0.00000	100.29046			0.00	0	0
<b>Total CLN520 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN520</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 17/09/2020 Spot Bond					0.00000	100.15992			0.00	0	0
<b>Total CLN521 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN521</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 27/02/2023 Spot Bond					0.00000	100.64802			0.00	0	0
<b>Total CLN522 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN522</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 13/05/2021 Spot Bond					0.00000	100.99488			0.00	0	0
<b>Total CLN523 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN523</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 09/09/2022 Spot Bond			9.20000	102.73006	9.20000	102.65393			0.00	0	0
<b>Total CLN524 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN524</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 24/04/2021 Spot Bond					0.00000	101.42971			0.00	0	0
<b>Total CLN525 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN525</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 26/04/2023 Spot Bond					0.00000	101.39295			0.00	0	0
<b>Total CLN526 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN526</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 21/02/2024 Spot Bond					0.00000	102.75025			0.00	0	0
<b>Total CLN527 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN527</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 25/11/2022 Spot Bond					0.00000	101.71575			0.00	0	0
<b>Total CLN528 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN528</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN52 On 29/11/2021 Spot Bond					0.00000	102.46346			0.00	0	0
<b>Total CLN529 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN529</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53( On 12/03/2021 Spot Bond					0.00000	100.27862			0.00	0	0
<b>Total CLN530 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN530</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53 On 12/03/2023 Spot Bond					0.00000	100.29046			0.00	0	0
<b>Total CLN531 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN531</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53: On 20/06/2023 Spot Bond					0.00000	102.18802				0.00	0	0
<b>Total CLN532 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN532</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53: On 20/06/2023 Spot Bond					0.00000	100.09665				0.00	0	0
<b>Total CLN533 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN533</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53: On 18/07/2025 Spot Bond					0.00000	101.66998				0.00	0	0
<b>Total CLN534 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN534</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53: On 18/07/2025 Spot Bond			9.90500	9.90500	9.90500	106.32718				0.00	0	0
<b>Total CLN535 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN535</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53: On 18/07/2023 Spot Bond					0.00000	99.77814				0.00	0	0
<b>Total CLN536 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN536</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53: On 25/10/2023 Spot Bond					0.00000	101.44096				0.00	0	0
<b>Total CLN537 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN537</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53: On 16/08/2023 Spot Bond					0.00000	100.92344				0.00	0	0
<b>Total CLN538 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN538</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN53: On 20/12/2023 Spot Bond					0.00000	100.12260				0.00	0	0
<b>Total CLN539 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN539</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 17/01/2024 Spot Bond					0.00000	101.85321				0.00	0	0
<b>Total CLN540 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN540</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 20/12/2023 Spot Bond					0.00000	116.67700				0.00	0	0
<b>Total CLN541 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN541</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54: On 30/05/2022 Spot Bond					0.00000	100.54408				0.00	0	14,200,000,000
<b>Total CLN542 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
<b>Total For CLN542</b>										<b>0.00</b>	<b>0</b>	<b>14,200,000,000</b>
CLN54: On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
<b>Total CLN543 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN543</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54 On 20/12/2023 Spot Bond					0.00000	101.75691				0.00	0	0
<b>Total CLN544 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN544</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 17/01/2024 Spot Bond					0.00000	101.82546				0.00	0	0
<b>Total CLN545 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN545</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 21/08/2026 Spot Bond			9.37500	106.60060	9.37500	106.52101				0.00	0	0
<b>Total CLN546 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN546</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 29/03/2025 Spot Bond			9.42500	105.05902	9.42500	104.97932				0.00	0	0
<b>Total CLN547 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN547</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 12/11/2025 Spot Bond			9.51500	104.08720	9.51500	104.00749				0.00	0	0
<b>Total CLN548 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN548</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN54 On 07/12/2025 Spot Bond			4.79000	4.79000	4.79000	104.74600				0.00	0	0
<b>Total CLN549 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN549</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond					0.00000	261.10703				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 07/12/2025 Spot Bond			4.79000	4.79000	4.79000	104.74510				0.00	0	0
<b>Total CLN550 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN550</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	107.19900				0.00	0	0
<b>Total CLN551 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN551</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 20/12/2023 Spot Bond					0.00000	117.24800				0.00	0	0
<b>Total CLN552 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN552</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
<b>Total CLN553 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN553</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
<b>Total CLN554 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN554</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN555 On 20/12/2020 Spot Bond					0.00000	101.28447				0.00	0	0
<b>Total CLN555 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN555</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN556 On 15/11/2023 Spot Bond					0.00000	100.98411				0.00	0	0
<b>Total CLN556 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN556</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN557 On 12/11/2023 Spot Bond					0.00000	101.01367				0.00	0	0
<b>Total CLN557 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN557</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN558 On 24/11/2024 Spot Bond					0.00000	100.71631				0.00	0	0
<b>Total CLN558 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN558</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN559 On 17/01/2024 Spot Bond					0.00000	101.99194				0.00	0	0
<b>Total CLN559 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN559</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	114.68200				0.00	0	0
<b>Total CLN560 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN560</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN561 On 11/02/2026 Spot Bond					0.00000	101.06676				0.00	0	0
<b>Total CLN561 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN561</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN562 On 12/11/2025 Spot Bond			10.16000	100.81343	10.16000	101.15007				0.00	0	0
<b>Total CLN562 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN562</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN563 On 12/11/2025 Spot Bond			9.37500	105.96999	9.37500	104.64135				0.00	0	0
<b>Total CLN563 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN563</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN564 On 08/02/2024 Spot Bond					0.00000	101.12807				0.00	0	0
<b>Total CLN564 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN564</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN565 On 21/02/2024 Spot Bond					0.00000	100.76120				0.00	0	0
<b>Total CLN565 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN565</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN566 On 17/01/2024 Spot Bond					0.00000	102.03817				0.00	0	0
<b>Total CLN566 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN566</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN567 On 04/06/2023 Spot Bond					0.00000	100.49510			0.00	0	79,000,000
<b>Total CLN567 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>79,000,000</b>
<b>Total For CLN567</b>									<b>0.00</b>	<b>0</b>	<b>79,000,000</b>
CLN568 On 11/02/2024 Spot Bond					0.00000	101.02604			0.00	0	600,000,000
<b>Total CLN568 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For CLN568</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
CLN569 On 13/05/2021 Spot Bond					0.00000	101.07475			0.00	0	0
<b>Total CLN569 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN569</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN570 On 13/05/2021 Spot Bond					0.00000	101.08583			0.00	0	0
<b>Total CLN570 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN570</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN571 On 12/11/2025 Spot Bond			9.60500	104.11342	9.60500	102.78717			0.00	0	0
<b>Total CLN571 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN571</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN572 On 12/11/2025 Spot Bond					0.00000	101.04775			0.00	0	0
<b>Total CLN572 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN572</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN573 On 13/05/2021 Spot Bond					0.00000	101.03926			0.00	0	0
<b>Total CLN573 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN573</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN574 On 11/02/2024 Spot Bond					0.00000	101.02953			0.00	0	0
<b>Total CLN574 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN574</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN575 On 15/03/2024 Spot Bond					0.00000	100.17009			0.00	0	0
<b>Total CLN575 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN575</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN576 On 25/04/2023 Spot Bond					0.00000	102.96400			0.00	0	0
<b>Total CLN576 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN576</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN577 On 20/06/2024 Spot Bond					0.00000	100.10292			0.00	0	600,000,000
<b>Total CLN577 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For CLN577</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
CLN578 On 18/04/2026 Spot Bond					0.00000	101.62421			0.00	0	0
<b>Total CLN578 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN578</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN579 On 02/04/2024 Spot Bond					0.00000	99.78460				0.00	0	0
<b>Total CLN579 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN579</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN580 On 10/10/2024 Spot Bond					0.00000	102.17139				0.00	0	0
<b>Total CLN580 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN580</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN581 On 10/05/2024 Spot Bond					0.00000	101.04402				0.00	0	0
<b>Total CLN581 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN581</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN582 On 30/05/2022 Spot Bond					0.00000	100.52329				0.00	0	27,500,000,000
<b>Total CLN582 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
<b>Total For CLN582</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
CLN583 On 16/09/2025 Spot Bond					0.00000	100.18997				0.00	0	0
<b>Total CLN583 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN583</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN584 On 18/04/2022 Spot Bond					0.00000	101.52410				0.00	0	0
<b>Total CLN584 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN584</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN585 On 31/05/2022 Spot Bond					0.00000	100.51431				0.00	0	0
<b>Total CLN585 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN585</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN586 On 16/09/2025 Spot Bond					0.00000	100.84211				0.00	0	0
<b>Total CLN586 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN586</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN587 On 10/06/2026 Spot Bond					0.00000	100.34377				0.00	0	0
<b>Total CLN587 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN587</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN588 On 14/06/2022 Spot Bond					0.00000	100.15980				0.00	0	0
<b>Total CLN588 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN588</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN589 On 18/06/2024 Spot Bond					0.00000	100.14363				0.00	0	0
<b>Total CLN589 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN589</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN590 On 16/09/2025 Spot Bond					0.00000	100.18754				0.00	0	0
<b>Total CLN590 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN590</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN59 On 05/12/2026 Spot Bond					0.00000	102.27401				0.00	0	0
<b>Total CLN591 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN591</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 05/12/2026 Spot Bond			4.98000	122.99086	4.98000	100.63300				0.00	0	0
<b>Total CLN592 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN592</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 24/11/2024 Spot Bond					0.00000	100.70849				0.00	0	0
<b>Total CLN593 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN593</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 07/12/2025 Spot Bond					0.00000	100.38191				0.00	0	0
<b>Total CLN594 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN594</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 27/06/2022 Spot Bond					0.00000	99.93321				0.00	0	0
<b>Total CLN595 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN595</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 24/11/2024 Spot Bond					0.00000	100.70849				0.00	0	0
<b>Total CLN596 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN596</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.37209				0.00	0	0
<b>Total CLN597 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN597</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 02/04/2026 Spot Bond					0.00000	102.00026				0.00	0	0
<b>Total CLN598 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN598</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN59 On 10/12/2024 Spot Bond					0.00000	100.32420				0.00	0	0
<b>Total CLN599 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN599</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN60 On 18/06/2024 Spot Bond					0.00000	100.14363				0.00	0	0
<b>Total CLN600 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN600</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN60 On 18/06/2024 Spot Bond					0.00000	100.14363				0.00	0	0
<b>Total CLN601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN60 On 04/06/2023 Spot Bond					0.00000	100.47683				0.00	0	0
<b>Total CLN602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.33385				0.00	0	0
<b>Total CLN603 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN603</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN604 On 05/08/2024 Spot Bond					0.00000	101.12014				0.00	0	0
<b>Total CLN604 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN604</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN605 On 12/08/2022 Spot Bond					0.00000	100.97972				0.00	0	0
<b>Total CLN605 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN605</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN606 On 14/04/2026 Spot Bond					0.00000	101.98387				0.00	0	0
<b>Total CLN606 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN606</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN607 On 17/01/2024 Spot Bond					0.00000	101.68664				0.00	0	0
<b>Total CLN607 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN607</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN608 On 22/08/2024 Spot Bond					0.00000	100.77188				0.00	0	0
<b>Total CLN608 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN608</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN609 On 30/04/2023 Spot Bond			9.32000	101.45403	9.32000	101.37830				0.00	0	0
<b>Total CLN609 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN609</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN610 On 23/07/2022 Spot Bond					0.00000	101.44294				0.00	0	0
<b>Total CLN610 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN610</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN611 On 14/04/2026 Spot Bond					0.00000	101.97421				0.00	0	0
<b>Total CLN611 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN611</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN612 On 07/03/2025 Spot Bond					0.00000	100.36395				0.00	0	0
<b>Total CLN612 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN612</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN613 On 22/08/2022 Spot Bond					0.00000	100.75469				0.00	0	0
<b>Total CLN613 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN613</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN614 On 30/11/2021 Spot Bond					0.00000	100.52318				0.00	0	0
<b>Total CLN614 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN614</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN615 On 30/09/2020 Spot Bond					0.00000	101.71687				0.00	0	0
<b>Total CLN615 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN615</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN616 On 20/12/2029 Spot Bond					0.00000	100.10856				0.00	0	20,000,000
<b>Total CLN616 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For CLN616</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
CLN617 On 20/12/2024 Spot Bond					0.00000	100.09597				0.00	0	0
<b>Total CLN617 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN617</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN618 On 20/12/2022 Spot Bond					0.00000	100.10032				0.00	0	0
<b>Total CLN618 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN618</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN619 On 30/11/2021 Spot Bond					0.00000	100.51428				0.00	0	0
<b>Total CLN619 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN619</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN620 On 28/10/2024 Spot Bond					0.00000	101.25186				0.00	0	0
<b>Total CLN620 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN620</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN621 On 28/10/2022 Spot Bond					0.00000	101.24901				0.00	0	0
<b>Total CLN621 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN621</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN622 On 28/04/2021 Spot Bond					0.00000	101.16857				0.00	0	0
<b>Total CLN622 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN622</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN623 On 20/12/2024 Spot Bond					0.00000	100.11185				0.00	0	0
<b>Total CLN623 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN623</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN624 On 25/01/2023 Spot Bond					0.00000	101.12481				0.00	0	0
<b>Total CLN624 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN624</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN625 On 25/01/2023 Spot Bond			8.66000	106.52519	8.66000	103.56490				0.00	0	0
<b>Total CLN625 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN625</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN626 On 19/08/2025 Spot Bond					0.00000	100.93106				0.00	0	0
<b>Total CLN626 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN626</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN627 On 31/07/2034 Spot Bond					0.00000	101.03482				0.00	0	0
<b>Total CLN627 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN627</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN628 On 31/07/2034 Spot Bond			11.45500	84.95224	11.45500	88.18352				0.00	0	0
<b>Total CLN628 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN628</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN629 On 20/11/2021 Spot Bond					0.00000	100.73641				0.00	0	0
<b>Total CLN629 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN629</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN630 On 19/08/2025 Spot Bond			10.07500	105.46547	10.07500	100.81988				0.00	0	0
<b>Total CLN630 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN630</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN631 On 19/08/2025 Spot Bond					0.00000	100.69604				0.00	0	0
<b>Total CLN631 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN631</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN632 On 21/05/2021 Spot Bond					0.00000	100.58630				0.00	0	0
<b>Total CLN632 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN632</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN633 On 09/10/2034 Spot Bond					0.00000	100.52803				0.00	0	0
<b>Total CLN633 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN633</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN634 On 09/05/2022 Spot Bond					0.00000	100.30188				0.00	0	0
<b>Total CLN634 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN634</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.68000	98.26571	8.68000	98.19729				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.09219				0.00	0	0
<b>Total CLNF15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.89170				0.00	0	0
<b>Total CLNF16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			8.38500	111.93411	8.38500	111.85878			0.00	0	0
<b>Total COJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ07 On 23/03/2021 Spot Bond			8.20500	105.76245	8.20500	105.69238			0.00	0	0
<b>Total COJ07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ08 On 22/06/2026 Spot Bond			9.93500	107.29514	9.93500	107.20990			0.00	0	0
<b>Total COJ08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJ08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJG0 On 09/06/2024 Spot Bond			8.71000	105.82040	8.71000	105.74648			0.00	0	0
<b>Total COJG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COJG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT01 On 03/04/2023 Spot Bond			9.36500	101.38594	9.36500	101.30991			0.00	0	0
<b>Total COT01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COT02 On 03/04/2028 Spot Bond			10.93500	98.40091	10.93500	98.31508			0.00	0	100,000,000
<b>Total COT02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For COT02</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
COT03 On 05/06/2028 Spot Bond			11.02500	92.09843	11.02500	92.01745			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.34500	11.34500	11.34500	103.93446			0.00	0	0
<b>Total CPV01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPV01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS002 On 17/12/2020 Spot Bond					0.00000	100.16069			0.00	0	0
<b>Total CS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CS003 On 12/08/2021 Spot Bond					0.00000	100.46283			0.00	0	0
<b>Total CS003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CS003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSA04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSA05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSA05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSD04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total CSD05U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CSD05U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 21/09/2021 Spot Bond					0.00000	100.02339			0.00	0	0
<b>Total DENG85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2021 Spot Bond					0.00000	99.85934			0.00	0	0
<b>Total DENG87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG8 On 28/09/2023 Spot Bond					0.00000	99.84974			0.00	0	0
<b>Total DENG88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 31/01/2020 Spot Bond					0.00000	101.27054			0.00	0	0
<b>Total DENG90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 20/08/2021 Spot Bond					0.00000	100.87159			0.00	0	0
<b>Total DENG91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/09/2020 Spot Bond					0.00000	100.30616			0.00	0	0
<b>Total DENG92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 23/09/2020 Spot Bond					0.00000	100.02294			0.00	0	0
<b>Total DENG93 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG93</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 27/09/2020 Spot Bond					0.00000	99.93323			0.00	0	0
<b>Total DENG94 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DENG9 On 11/12/2020 Spot Bond					0.00000	100.30618			0.00	0	0
<b>Total DENG97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DNG95U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG95U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total DNG96U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DNG96U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL009 On 20/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL012 On 20/12/2021 Spot Bond					0.00000	100.17555			0.00	0	0
<b>Total DOL012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY01 On 21/11/2022 Spot Bond					0.00000	100.76660			0.00	0	0
<b>Total DSY01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY02 On 21/11/2024 Spot Bond					0.00000	102.39608			0.00	0	650,000,000
<b>Total DSY02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
<b>Total For DSY02</b>									<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
DSY03 On 21/11/2024 Spot Bond			9.34500	9.34500	9.34500	105.24199			0.00	0	0
<b>Total DSY03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DSY04 On 21/08/2026 Spot Bond					0.00000	101.03461			0.00	0	0
<b>Total DSY04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DSY04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			7.97500	101.65951	7.97500	101.59437			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			6.49000	103.94872	6.49000	103.89371		389,400,000,000,000.00	60,000,000,000	30,000,000,000	
<b>Total DV22 SPOT</b>								<b>389,400,000,000,000.00</b>	<b>60,000,000,000</b>	<b>30,000,000,000</b>	
<b>Total For DV22</b>								<b>389,400,000,000,000.00</b>	<b>60,000,000,000</b>	<b>30,000,000,000</b>	
DV22/R On 07/02/2020 Spot Bond			100.00000	93.91800	100.00000	93.23080			0.00	0	0
<b>Total DV22/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV22/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV23 On 27/02/2023 Spot Bond			8.11000	108.48220	8.11000	108.41191		119,069,398,000.00	14,681,800	1,782,599,100	
<b>Total DV23 SPOT</b>								<b>119,069,398,000.00</b>	<b>14,681,800</b>	<b>1,782,599,100</b>	
<b>Total For DV23</b>								<b>119,069,398,000.00</b>	<b>14,681,800</b>	<b>1,782,599,100</b>	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.97671	100.00000	19.84507			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.97671	100.00000	19.84507			0.00	0	0
<b>Total DV23/R2023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For DV23/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV24 On 18/02/2024 Spot Bond			8.43000	107.76008	8.43000	107.68757				0.00	0	0
<b>Total DV24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV24/R On 18/02/2024 Spot Bond			9.69000	103.42585	9.69000	103.34610				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.42585	9.69000	103.34610				0.00	0	0
<b>Total DV24/R2023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24/R2023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			11.08000	98.02198	11.08000	97.93585				0.00	0	0
<b>Total DV29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DV29/R On 18/02/2029 Spot Bond			10.10000	103.56978	10.10000	103.48662				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.56978	10.10000	103.48662				0.00	0	0
<b>Total DV29/R213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV29/R213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVC03 On 17/12/2020 Spot Bond					0.00000	100.14755				0.00	0	0
<b>Total DVC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 28/03/2020 Spot Bond					0.00000	99.95186				0.00	0	0
<b>Total DVF20B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 31/08/2020 Spot Bond					0.00000	100.61445				0.00	0	0
<b>Total DVF20C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF20f On 23/10/2020 Spot Bond					0.00000	101.53506				0.00	0	0
<b>Total DVF20D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF20D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF21 On 29/11/2021 Spot Bond					0.00000	100.59389				0.00	0	0
<b>Total DVF21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF22 On 28/03/2022 Spot Bond					0.00000	100.36094				0.00	0	8,000,000,000
<b>Total DVF22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
<b>Total For DVF22</b>										<b>0.00</b>	<b>0</b>	<b>8,000,000,000</b>
DVF22f On 29/08/2022 Spot Bond					0.00000	101.22761				0.00	0	0
<b>Total DVF22B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF22( On 24/10/2022 Spot Bond					0.00000	101.73897				0.00	0	0
<b>Total DVF22C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF22C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF24 On 23/10/2024 Spot Bond					0.00000	102.84490				0.00	0	0
<b>Total DVF24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF25 On 02/04/2024 Spot Bond					0.00000	100.27137				0.00	0	0
<b>Total DVF25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF26 On 02/04/2026 Spot Bond					0.00000	100.38252				0.00	0	100,000,000
<b>Total DVF26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For DVF26</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
DVF27 On 02/04/2029 Spot Bond					0.00000	100.99242				0.00	0	0
<b>Total DVF27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVF30( On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total DVF30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2( On 31/05/2021 Spot Bond					0.00000	100.47867				0.00	0	0
<b>Total DVFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DVFB2( On 31/05/2024 Spot Bond					0.00000	100.70868				0.00	16,000,000,000	500,000,000
<b>Total DVFB25 SPOT</b>										<b>0.00</b>	<b>16,000,000,000</b>	<b>500,000,000</b>
<b>Total For DVFB25</b>										<b>0.00</b>	<b>16,000,000,000</b>	<b>500,000,000</b>
DVFB2( On 31/05/2026 Spot Bond					0.00000	101.00964				0.00	0	0
<b>Total DVFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVFB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170/R On 01/08/2020 Spot Bond			100.00000	71.97434	100.00000	71.50010				0.00	0	0
<b>Total E170/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E174 On 01/08/2020 Spot Bond			7.98000	108.56983	7.98000	108.50059				0.00	0	0
<b>Total E174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E175 On 01/08/2021 Spot Bond			8.08000	113.38279	8.08000	113.30960				0.00	0	0
<b>Total E175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN20 On 14/03/2020 Spot Bond			7.83500	103.09879	7.83500	103.03353			0.00	0	0
<b>Total ECN20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN22 On 14/03/2022 Spot Bond			7.93500	106.38285	7.93500	106.31465			0.00	0	0
<b>Total ECN22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN24 On 14/03/2024 Spot Bond			8.84000	106.65235	8.84000	106.57634			0.00	0	0
<b>Total ECN24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ECN32 On 14/03/2032 Spot Bond			4.93000	102.15051	4.93000	102.08337			0.00	0	0
<b>Total ECN32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ECN32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EL001U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL001U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			4.63000	92.97304	4.63000	92.91456			0.00	0	0
<b>Total EL037 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL037/I On 31/01/2037 Spot Bond			2.25000	128.50071	2.25000	128.44437			0.00	0	0
<b>Total EL037/I2038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL037/I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 02/05/2028 Spot Bond			4.55500	128.55597	4.55500	128.47533			0.00	0	0
<b>Total EL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL29 On 19/11/2029 Spot Bond			4.58500	114.06516	4.58500	113.99333			0.00	0	0
<b>Total EL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL30 On 29/07/2030 Spot Bond			4.42500	114.23484	4.42500	114.16483			0.00	0	0
<b>Total EL30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			4.59000	102.95021	4.59000	102.88558			0.00	0	0
<b>Total EL31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			4.60000	94.73268	4.60000	94.67331			0.00	0	0
<b>Total EL36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL36/12 On 31/01/2036 Spot Bond			2.25000	128.50071	2.25000	128.44437				0.00	0	0
<b>Total EL36/I2038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL36/I2038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN001 On 06/06/2024 Spot Bond					0.00000	114.84837				0.00	0	0
<b>Total ELN001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN002 On 07/06/2024 Spot Bond					0.00000	113.03146				0.00	0	0
<b>Total ELN002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total ELN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ELN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM01 On 28/07/2020 Spot Bond			7.65500	105.98437	7.65500	105.91948				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM02 On 11/03/2021 Spot Bond			7.66000	106.58905	7.66000	106.52303				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			10.02500	101.52455	10.02500	101.44272				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			10.88000	10.88000	10.88000	95.33148				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.93000	10.93000	10.93000	100.99502				0.00	0	666,666,600
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>666,666,600</b>
EMM06 On 23/06/2025 Spot Bond			10.17500	10.17500	10.17500	100.20982				0.00	0	0
<b>Total EMM06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM07 On 10/07/2027 Spot Bond			10.02500	10.02500	10.02500	106.18018				0.00	0	0
<b>Total EMM07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM07 On 17/07/2032 Spot Bond			11.19500	11.19500	11.19500	88.46149			0.00	0	0
<b>Total EMM07P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM07P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01 On 23/04/2021 Spot Bond					0.00000	101.68919			0.00	0	0
<b>Total ENX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX01S On 23/04/2021 Spot Bond					0.00000	101.57122			0.00	0	0
<b>Total ENX01S SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX01S</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX02 On 10/09/2022 Spot Bond					0.00000	100.36160			0.00	0	0
<b>Total ENX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ENX03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX04 On 01/03/2020 Spot Bond					0.00000	100.59044			0.00	0	0
<b>Total ENX04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX05 On 01/05/2020 Spot Bond					0.00000	101.32573			0.00	0	0
<b>Total ENX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ENX06 On 12/06/2020 Spot Bond					0.00000	100.27279			0.00	0	0
<b>Total ENX06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ENX06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF007 On 02/09/2020 Spot Bond					0.00000	100.51563			0.00	0	0
<b>Total EPF007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF011 On 12/06/2020 Spot Bond					0.00000	100.63072			0.00	0	0
<b>Total EPF011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF012 On 06/11/2020 Spot Bond					0.00000	101.60814			0.00	0	0
<b>Total EPF012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF014 On 28/05/2021 Spot Bond					0.00000	100.61934			0.00	0	130,000,000
<b>Total EPF014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For EPF014</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF015 On 04/06/2023 Spot Bond					0.00000	100.48758				0.00	0	0
<b>Total EPF015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF016 On 07/09/2021 Spot Bond					0.00000	100.34170				0.00	0	0
<b>Total EPF016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF017 On 07/09/2023 Spot Bond					0.00000	100.34776				0.00	0	0
<b>Total EPF017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF018 On 13/12/2025 Spot Bond					0.00000	100.25991				0.00	0	0
<b>Total EPF018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF019 On 12/09/2022 Spot Bond					0.00000	100.27915				0.00	0	0
<b>Total EPF019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF020 On 07/11/2022 Spot Bond					0.00000	101.08735				0.00	0	0
<b>Total EPF020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total EPF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EPF12U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EPF13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.44196			0.00	0	0
<b>Total EPFC42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 12/03/2020 Spot Bond					0.00000	100.24264			0.00	0	0
<b>Total EPFC44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC4: On 07/11/2020 Spot Bond					0.00000	101.00214			0.00	0	0
<b>Total EPFC45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2020 Spot Bond					0.00000	101.88993			0.00	0	0
<b>Total EQS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS10 On 28/07/2022 Spot Bond					0.00000	101.53199			0.00	0	0
<b>Total EQS10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EQS11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00: On 03/06/2022 Spot Bond					0.00000	100.48661			0.00	0	0
<b>Total EQT002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00: On 03/06/2024 Spot Bond					0.00000	100.49500			0.00	0	0
<b>Total EQT003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT00: On 16/04/2025 Spot Bond					0.00000	101.59886			0.00	0	0
<b>Total EQT004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQT01L On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total EQT01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQT01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/05/2022 Spot Bond					0.00000	100.85037			0.00	0	0
<b>Total ERS3B6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B On 17/08/2022 Spot Bond					0.00000	100.82596			0.00	0	0
<b>Total ERS3B7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/05/2022 Spot Bond					0.00000	100.88933			0.00	0	0
<b>Total ERS3C6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/08/2022 Spot Bond					0.00000	100.83083			0.00	0	0
<b>Total ERS3C7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.19776			0.00	0	0
<b>Total ERSA21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.82597			0.00	0	0
<b>Total ERSA24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.85518			0.00	0	0
<b>Total ERSA25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.81821			0.00	0	0
<b>Total ERSA26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA2 On 17/11/2022 Spot Bond					0.00000	100.80643			0.00	0	390,000,000
<b>Total ERSA27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>390,000,000</b>
<b>Total For ERSA27</b>									<b>0.00</b>	<b>0</b>	<b>390,000,000</b>
ES23 On 25/01/2023 Spot Bond			8.31000	108.70761	8.31000	108.63547		257,731,326,000.00		31,014,600	2,509,136,500
<b>Total ES23 SPOT</b>								<b>257,731,326,000.00</b>		<b>31,014,600</b>	<b>2,509,136,500</b>
<b>Total For ES23</b>								<b>257,731,326,000.00</b>		<b>31,014,600</b>	<b>2,509,136,500</b>
ES23/R On 25/01/2023 Spot Bond			10.00000	104.19568	10.00000	104.11281		0.00		0	0
<b>Total ES23/R2023 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For ES23/R2023</b>								<b>0.00</b>		<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.45500	94.36275	9.45500	94.29133			520,004,199,000.00	54,997,800	6,952,038,800
<b>Total ES26 SPOT</b>									<b>520,004,199,000.00</b>	<b>54,997,800</b>	<b>6,952,038,800</b>
<b>Total For ES26</b>									<b>520,004,199,000.00</b>	<b>54,997,800</b>	<b>6,952,038,800</b>
ES26/R On 02/04/2026 Spot Bond			7.85000	101.82572	7.85000	101.76148			0.00	0	0
<b>Total ES26/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Spot Bond			10.93000	78.00604	10.96500	77.73604			679,911,580,000.00	62,206,000	2,549,503,000
<b>Total ES33 SPOT</b>									<b>679,911,580,000.00</b>	<b>62,206,000</b>	<b>2,549,503,000</b>
<b>Total For ES33</b>									<b>679,911,580,000.00</b>	<b>62,206,000</b>	<b>2,549,503,000</b>
ES33/R On 15/09/2033 Spot Bond			7.50000	102.10528	7.50000	102.04334			0.00	0	0
<b>Total ES33/R209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33/R209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES42 On 25/04/2042 Spot Bond			11.27000	78.98356	11.27000	78.91261			351,648,794,000.00	31,202,200	1,342,888,400
<b>Total ES42 SPOT</b>									<b>351,648,794,000.00</b>	<b>31,202,200</b>	<b>1,342,888,400</b>
<b>Total For ES42</b>									<b>351,648,794,000.00</b>	<b>31,202,200</b>	<b>1,342,888,400</b>
ES42/R On 25/04/2042 Spot Bond			8.50000	101.44319	8.50000	101.37400			0.00	0	0
<b>Total ES42/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ESF02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESF02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.53096			0.00	0	0
<b>Total ESFR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ESFR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX04 On 13/06/2022 Spot Bond					0.00000	100.25572			0.00	0	610,000,000
<b>Total EXX04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>610,000,000</b>
<b>Total For EXX04</b>									<b>0.00</b>	<b>0</b>	<b>610,000,000</b>
EXX05 On 13/06/2024 Spot Bond					0.00000	100.26273			0.00	0	0
<b>Total EXX05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.08927			0.00	0	0
<b>Total FBJ20Z SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ20Z</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.09226				0.00	0	0
<b>Total FBJ22Z SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FBJ22Z</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFA1U On 20/11/2026 Spot Bond			100.00000	12.26821	100.00000	12.17927				0.00	0	0
<b>Total FFA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FFB1U On 20/11/2026 Spot Bond			100.00000	19.90695	100.00000	19.76262				0.00	0	0
<b>Total FFB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FFB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FIF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.13660				0.00	0	0
<b>Total FIFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.97266				0.00	0	0
<b>Total FIFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.09062				0.00	0	0
<b>Total FIFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.79799				0.00	0	0
<b>Total FIFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.90931				0.00	0	0
<b>Total FIFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.93561				0.00	0	0
<b>Total FIFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.32817				0.00	0	0
<b>Total FIFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.46964				0.00	0	0
<b>Total FIFC33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.94427				0.00	0	0
<b>Total FIFC34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FMLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FMLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTF10 On 28/01/2020 Spot Bond					0.00000	102.93329				0.00	0	0
<b>Total FNTF10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTF10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTG10 On 10/03/2020 Spot Bond					0.00000	102.17800				0.00	0	0
<b>Total FNTG10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTG10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNTH10 On 08/04/2020 Spot Bond					0.00000	101.50855				0.00	0	0
<b>Total FNTH10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNTH10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FNT110 On 29/05/2020 Spot Bond					0.00000	100.48099				0.00	0	0
<b>Total FNT110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNT110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNZ001 On 17/01/2020 Spot Bond					0.00000	103.23803				0.00	0	0
<b>Total FNZ001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNZ001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FNZ002 On 08/01/2020 Spot Bond					0.00000	102.57400				0.00	0	0
<b>Total FNZ002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FNZ002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2021 Spot Bond					0.00000	101.96233				0.00	0	755,000,000
<b>Total FRB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>755,000,000</b>
<b>Total For FRB13</b>										<b>0.00</b>	<b>0</b>	<b>755,000,000</b>
FRB14 On 02/06/2021 Spot Bond			10.02500	10.02500	10.02500	100.55548				0.00	0	0
<b>Total FRB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2020 Spot Bond					0.00000	101.02215				0.00	2,070,200,000	1,105,100,000
<b>Total FRB15 SPOT</b>										<b>0.00</b>	<b>2,070,200,000</b>	<b>1,105,100,000</b>
<b>Total For FRB15</b>										<b>0.00</b>	<b>2,070,200,000</b>	<b>1,105,100,000</b>
FRB16 On 08/07/2020 Spot Bond					0.00000	103.35083				0.00	0	60,000,000
<b>Total FRB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
<b>Total For FRB16</b>										<b>0.00</b>	<b>0</b>	<b>60,000,000</b>
FRB17 On 08/01/2022 Spot Bond					0.00000	106.22639				0.00	0	0
<b>Total FRB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRB17/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB17/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB18 On 13/04/2021 Spot Bond					0.00000	105.42747				0.00	6,891,200,000	3,455,600,000
<b>Total FRB18 SPOT</b>										<b>0.00</b>	<b>6,891,200,000</b>	<b>3,455,600,000</b>
<b>Total For FRB18</b>										<b>0.00</b>	<b>6,891,200,000</b>	<b>3,455,600,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			10.02500	105.21875	10.02500	105.13442			0.00	0	0
<b>Total FRB19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB20 On 15/04/2021 Spot Bond					0.00000	104.64701			0.00	0	0
<b>Total FRB20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB21 On 24/11/2021 Spot Bond					0.00000	104.90072			0.00	0	0
<b>Total FRB21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB22 On 08/12/2022 Spot Bond					0.00000	106.02472			0.00	0	0
<b>Total FRB22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB23 On 20/09/2027 Spot Bond					0.00000	104.12364			0.00	0	1,000,000,000
<b>Total FRB23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRB23</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
FRB24 On 08/11/2023 Spot Bond					0.00000	103.79034			0.00	500,000,000	250,000,000
<b>Total FRB24 SPOT</b>									<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
<b>Total For FRB24</b>									<b>0.00</b>	<b>500,000,000</b>	<b>250,000,000</b>
FRB25 On 19/09/2024 Spot Bond					0.00000	102.61448			0.00	0	50,000,000
<b>Total FRB25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRB25</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRB26 On 03/06/2024 Spot Bond					0.00000	100.59824			0.00	0	0
<b>Total FRB26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB27 On 03/06/2026 Spot Bond			10.05500	101.28248	10.05500	101.20107			0.00	0	0
<b>Total FRB27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			3.68000	160.59938	3.68000	160.51053			0.00	0	20,000,000
<b>Total FRBI22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRBI22</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			4.08000	4.08000	4.08000	290.07315			0.00	0	10,000,000
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
FRBI25 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	131.83616			0.00	0	50,000,000
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			4.43500	176.62480	4.43500	176.51608				0.00	0	0
<b>Total FRBI28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI29 On 31/03/2029 Spot Bond			4.55000	4.55000	4.55000	93.85322				0.00	0	0
<b>Total FRBI29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	202.34471				0.00	0	0
<b>Total FRBI33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI46 On 31/03/2046 Spot Bond			5.30500	84.07812	5.30500	84.02051				0.00	0	0
<b>Total FRBI46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI50 On 31/12/2050 Spot Bond			5.15000	86.30112	5.15000	86.24305				0.00	0	0
<b>Total FRBI50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ01 On 30/11/2020 Spot Bond			7.78000	7.78000	7.78000	92.97455				0.00	0	0
<b>Total FRBZ01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ02 On 28/10/2024 Spot Bond			8.52000	8.52000	8.52000	67.05707				0.00	0	0
<b>Total FRBZ02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ03 On 10/12/2024 Spot Bond			8.56000	8.56000	8.56000	66.29379				0.00	0	0
<b>Total FRBZ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total FRC107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total FRC121U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC169 On 31/01/2025 Spot Bond			5.16000	5.16000	5.16000	126.66964				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 06/08/2023 Spot Bond					0.00000	100.93835				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond					0.00000	94.69412			0.00	0	0
<b>Total FRC181 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRC207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRC208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 07/10/2020 Spot Bond					0.00000	103.87759			0.00	0	0
<b>Total FRC209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRC210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond					0.00000	101.13411			0.00	0	0
<b>Total FRC212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRC213 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 31/01/2022 Spot Bond			4.39000	158.34972	4.39000	158.25315			0.00	0	0
<b>Total FRC221 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 20/05/2020 Spot Bond					0.00000	100.82580			0.00	0	0
<b>Total FRC225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 31/01/2022 Spot Bond			5.25000	155.67813	5.25000	155.57252			0.00	0	0
<b>Total FRC233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23: On 20/12/2020 Spot Bond					0.00000	100.14300			0.00	0	0
<b>Total FRC234 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC234</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23( On 08/02/2020 Spot Bond					0.00000	103.42020			0.00	0	0
<b>Total FRC236 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC236</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23( On 19/10/2020 Spot Bond					0.00000	109.54233			0.00	0	0
<b>Total FRC237 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC237</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23( On 08/02/2020 Spot Bond					0.00000	103.50340			0.00	0	0
<b>Total FRC238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC238</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC23( On 19/10/2020 Spot Bond					0.00000	109.73558			0.00	0	0
<b>Total FRC239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond					0.00000	109.14285			0.00	0	0
<b>Total FRC240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond					0.00000	103.54374			0.00	0	0
<b>Total FRC241 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC241</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond					0.00000	103.49198			0.00	0	0
<b>Total FRC242 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC242</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond					0.00000	103.38393			0.00	0	0
<b>Total FRC243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond					0.00000	103.18174			0.00	0	0
<b>Total FRC244 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC244</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond					0.00000	103.34933			0.00	0	0
<b>Total FRC245 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC245</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 19/10/2020 Spot Bond					0.00000	102.67368			0.00	0	0
<b>Total FRC246 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC246</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24( On 08/02/2020 Spot Bond					0.00000	103.35226			0.00	0	0
<b>Total FRC247 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond					0.00000	101.56262			0.00	0	0
<b>Total FRC248 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC248</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC24 On 19/10/2020 Spot Bond					0.00000	108.68383			0.00	0	0
<b>Total FRC249 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC249</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 19/10/2020 Spot Bond					0.00000	102.66500			0.00	0	0
<b>Total FRC250 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC250</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 13/02/2022 Spot Bond					0.00000	101.14958			0.00	0	0
<b>Total FRC251 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC251</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 14/03/2022 Spot Bond					0.00000	100.16933			0.00	0	0
<b>Total FRC252 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC252</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 27/03/2020 Spot Bond					0.00000	100.02379			0.00	0	0
<b>Total FRC254 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC254</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total FRC255 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC255</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 17/07/2027 Spot Bond					0.00000	103.59361			0.00	0	0
<b>Total FRC256 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC256</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 27/03/2020 Spot Bond					0.00000	99.93627			0.00	0	0
<b>Total FRC257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC25 On 08/05/2020 Spot Bond					0.00000	101.31606			0.00	0	0
<b>Total FRC258 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC258</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26 On 10/10/2020 Spot Bond					0.00000	101.72754			0.00	0	0
<b>Total FRC261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26 On 13/07/2020 Spot Bond					0.00000	101.67474			0.00	0	0
<b>Total FRC262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	101.84780				0.00	0	0
<b>Total FRC264 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC264</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 20/06/2021 Spot Bond					0.00000	102.18345				0.00	0	0
<b>Total FRC265 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC265</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC26: On 06/08/2023 Spot Bond					0.00000	103.94629				0.00	0	0
<b>Total FRC267 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC267</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond					0.00000	101.34610				0.00	0	0
<b>Total FRC271 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC271</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.81029				0.00	0	0
<b>Total FRC272 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC272</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 02/05/2028 Spot Bond			9.80000	101.45613	9.80000	101.37616				0.00	0	0
<b>Total FRC274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	100.28025				0.00	0	0
<b>Total FRC275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 12/12/2020 Spot Bond					0.00000	100.28089				0.00	0	0
<b>Total FRC276 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC276</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 04/03/2021 Spot Bond					0.00000	100.46083				0.00	0	0
<b>Total FRC277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 27/03/2020 Spot Bond					0.00000	99.93925				0.00	0	0
<b>Total FRC278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC27: On 21/11/2022 Spot Bond					0.00000	100.77908				0.00	0	0
<b>Total FRC279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2023 Spot Bond					0.00000	100.09819				0.00	0	0
<b>Total FRC280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.67729				0.00	0	0
<b>Total FRC282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 26/01/2021 Spot Bond					0.00000	102.26644				0.00	0	0
<b>Total FRC283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 11/11/2024 Spot Bond					0.00000	101.25849				0.00	0	0
<b>Total FRC284 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC284</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	100.16848				0.00	0	0
<b>Total FRC285 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC285</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.82921				0.00	0	0
<b>Total FRC286 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC286</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 01/02/2020 Spot Bond					0.00000	101.28260				0.00	0	0
<b>Total FRC287 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC287</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 01/02/2020 Spot Bond					0.00000	101.28260				0.00	0	0
<b>Total FRC288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC28: On 20/12/2022 Spot Bond					0.00000	100.08934				0.00	0	0
<b>Total FRC289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 20/06/2022 Spot Bond					0.00000	100.10145				0.00	0	0
<b>Total FRC290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 26/01/2021 Spot Bond					0.00000	101.53217				0.00	0	0
<b>Total FRC291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.13470				0.00	0	0
<b>Total FRC292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29: On 18/04/2021 Spot Bond					0.00000	101.49211				0.00	0	0
<b>Total FRC293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC29 On 18/04/2021 Spot Bond					0.00000	101.47386				0.00	0	0
<b>Total FRC294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 14/05/2024 Spot Bond					0.00000	101.00460				0.00	0	0
<b>Total FRC295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 14/05/2024 Spot Bond					0.00000	100.97107				0.00	0	0
<b>Total FRC296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 14/05/2024 Spot Bond					0.00000	100.98189				0.00	0	660,000,000
<b>Total FRC297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
<b>Total For FRC297</b>										<b>0.00</b>	<b>0</b>	<b>660,000,000</b>
FRC29 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.85347				0.00	0	0
<b>Total FRC298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC29 On 20/06/2024 Spot Bond					0.00000	100.10875				0.00	0	0
<b>Total FRC299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 25/04/2023 Spot Bond					0.00000	102.13464				0.00	0	0
<b>Total FRC300 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC300</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 30/11/2020 Spot Bond					0.00000	100.37871				0.00	0	0
<b>Total FRC301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 11/11/2024 Spot Bond					0.00000	101.16328				0.00	0	0
<b>Total FRC302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 31/05/2024 Spot Bond					0.00000	103.41752				0.00	0	0
<b>Total FRC303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 28/12/2020 Spot Bond					0.00000	99.87701				0.00	0	0
<b>Total FRC304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC30 On 06/11/2023 Spot Bond					0.00000	101.29332				0.00	0	0
<b>Total FRC305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC306 On 27/02/2023 Spot Bond					0.00000	100.61690				0.00	0	0
<b>Total FRC306 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC306</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC307 On 12/08/2020 Spot Bond					0.00000	100.90578				0.00	0	0
<b>Total FRC307 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC307</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC308 On 31/05/2024 Spot Bond					0.00000	100.92807				0.00	0	0
<b>Total FRC308 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC308</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC309 On 20/06/2024 Spot Bond					0.00000	100.08803				0.00	0	0
<b>Total FRC309 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC309</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC310 On 20/12/2024 Spot Bond					0.00000	100.09682				0.00	0	0
<b>Total FRC310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC311 On 23/02/2021 Spot Bond					0.00000	99.80000				0.00	0	0
<b>Total FRC311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC312 On 23/02/2021 Spot Bond					0.00000	99.44000				0.00	0	0
<b>Total FRC312 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC312</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC313 On 20/06/2024 Spot Bond					0.00000	100.10345				0.00	0	0
<b>Total FRC313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC314 On 23/02/2021 Spot Bond					0.00000	102.06000				0.00	0	0
<b>Total FRC314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC315 On 13/10/2026 Spot Bond					0.00000	101.54230				0.00	0	0
<b>Total FRC315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC316 On 15/09/2033 Spot Bond					0.00000	100.17698				0.00	0	0
<b>Total FRC316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC317 On 31/07/2034 Spot Bond					0.00000	101.33338				0.00	0	0
<b>Total FRC317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC318 On 20/12/2024 Spot Bond					0.00000	100.09597				0.00	0	0
<b>Total FRC318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC319 On 20/12/2026 Spot Bond					0.00000	100.10326				0.00	0	0
<b>Total FRC319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRC320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC321 On 24/10/2020 Spot Bond					0.00000	101.47111				0.00	0	0
<b>Total FRC321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC322 On 20/12/2024 Spot Bond					0.00000	100.11692				0.00	0	0
<b>Total FRC322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC323 On 20/12/2024 Spot Bond					0.00000	100.10508				0.00	0	0
<b>Total FRC323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC324 On 20/06/2026 Spot Bond					0.00000	100.09740				0.00	0	0
<b>Total FRC324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC325 On 02/04/2024 Spot Bond					0.00000	100.92817				0.00	0	0
<b>Total FRC325 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC325</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC326 On 20/12/2022 Spot Bond					0.00000	100.10351				0.00	0	0
<b>Total FRC326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC327 On 30/09/2022 Spot Bond					0.00000	100.47152				0.00	0	0
<b>Total FRC327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC328 On 27/12/2022 Spot Bond					0.00000	100.49503				0.00	0	0
<b>Total FRC328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			5.03000	5.03000	5.03000	156.25273				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			4.97000	4.97000	4.97000	156.43891			0.00	0	0
<b>Total FRC69 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			4.95000	4.95000	4.95000	156.50103			0.00	0	0
<b>Total FRC71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD20U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD20U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD30U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD30U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD33U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD33U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRD35U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD35U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI33 On 28/02/2033 Spot Bond			5.33000	84.89914	5.33000	84.84041			0.00	0	0
<b>Total FRI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRI38 On 31/01/2038 Spot Bond			4.86000	101.81757	4.86000	101.75166			0.00	0	30,000,000
<b>Total FRI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
<b>Total For FRI38</b>									<b>0.00</b>	<b>0</b>	<b>30,000,000</b>
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.23728			0.00	0	2,000,000,000
<b>Total FRJ022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For FRJ022</b>									<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.31716			0.00	0	0
<b>Total FRJ20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.71667			0.00	0	0
<b>Total FRJ21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.43148			0.00	0	20,000,000
<b>Total FRJ22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For FRJ22</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.38053			0.00	0	0
<b>Total FRJ23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.90066			0.00	0	0
<b>Total FRJ24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.61989			0.00	0	0
<b>Total FRJ25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.58311			0.00	0	0
<b>Total FRJ26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.75320			0.00	0	0
<b>Total FRJ27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.16841			0.00	0	0
<b>Total FRJ29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS01L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS02L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FRS02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10C On 15/01/2024 Spot Bond			4.09800	4.09800	4.09800	106.54892			0.00	0	0
<b>Total FRS100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10E On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	107.64446			0.00	0	0
<b>Total FRS101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10G On 23/01/2024 Spot Bond					0.00000	101.63791			0.00	0	0
<b>Total FRS103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10H On 23/01/2024 Spot Bond					0.00000	101.36033			0.00	0	0
<b>Total FRS104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10I On 31/01/2038 Spot Bond			4.59000	105.65279	4.59000	105.58666			0.00	0	0
<b>Total FRS108 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10J On 07/12/2033 Spot Bond			4.62000	205.74415	4.62000	205.61445			0.00	0	0
<b>Total FRS109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			4.83000	102.23522	4.83000	102.16928			0.00	0	0
<b>Total FRS110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	204.95542			0.00	0	0
<b>Total FRS112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/01/2025 Spot Bond			4.71000	129.45766	4.71000	129.37539			0.00	0	0
<b>Total FRS114 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 31/01/2038 Spot Bond			3.70500	119.51450	3.70500	119.44814			0.00	0	0
<b>Total FRS115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 31/01/2038 Spot Bond			4.83000	102.23522	4.83000	102.16928			0.00	0	0
<b>Total FRS119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			4.77000	202.47481	4.77000	202.34471			0.00	0	0
<b>Total FRS120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 07/12/2033 Spot Bond			4.82000	201.39903	4.82000	201.26886			0.00	0	0
<b>Total FRS121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 31/01/2025 Spot Bond			4.24000	165.04223	4.24000	132.27228			0.00	0	0
<b>Total FRS122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 07/12/2033 Spot Bond			4.85000	200.75692	4.85000	200.62665			0.00	0	0
<b>Total FRS123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS124 On 31/01/2038 Spot Bond			5.95000	87.97247	5.95000	87.90791			0.00	0	0
<b>Total FRS124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS126 On 31/03/2028 Spot Bond			5.45500	164.17171	5.45500	164.05726			0.00	0	0
<b>Total FRS126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS127 On 31/01/2038 Spot Bond			5.48000	93.63720	5.48000	93.57198			0.00	0	0
<b>Total FRS127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			4.97500	169.90182	4.97500	169.78989			0.00	0	0
<b>Total FRS129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS131 On 31/03/2028 Spot Bond			5.03500	169.17312	5.03500	169.06086			0.00	0	0
<b>Total FRS131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS132 On 07/12/2033 Spot Bond			5.36000	190.21284	5.36000	190.08169			0.00	0	0
<b>Total FRS132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS133 On 24/03/2020 Spot Bond					0.00000	112.20045			0.00	0	0
<b>Total FRS133 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS133</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS134 On 31/01/2038 Spot Bond			5.41000	94.51917	5.41000	94.45385			0.00	0	0
<b>Total FRS134 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS134</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS135 On 31/01/2038 Spot Bond			5.66500	5.66500	5.66500	91.28988			0.00	0	0
<b>Total FRS135 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS135</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS136 On 31/01/2038 Spot Bond			4.83000	102.23522	4.83000	102.16928			0.00	0	0
<b>Total FRS136 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS136</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS137 On 31/03/2028 Spot Bond			4.84500	171.49305	4.84500	171.38188			0.00	0	0
<b>Total FRS137 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS137</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS138 On 07/12/2033 Spot Bond			5.13000	194.88226	5.13000	194.75148			0.00	0	0
<b>Total FRS138 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS138</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS142 On 31/03/2028 Spot Bond			4.97500	169.90182	4.97500	169.78989			0.00	0	0
<b>Total FRS142 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS142</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS143 On 31/03/2028 Spot Bond			4.97500	169.90182	4.97500	169.78989			0.00	0	0
<b>Total FRS143 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS143</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS145 On 31/03/2028 Spot Bond			5.26500	166.41288	5.26500	166.29940			0.00	0	0
<b>Total FRS145 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS145</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS146 On 31/01/2025 Spot Bond			5.01000	127.64845	5.01000	127.56429			0.00	0	0
<b>Total FRS146 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS146</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS147 On 31/01/2022 Spot Bond			4.09000	159.29536	4.09000	159.20202			0.00	0	0
<b>Total FRS147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS149 On 31/03/2028 Spot Bond			5.32500	165.70136	5.32500	165.58756			0.00	0	0
<b>Total FRS149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS150 On 31/03/2028 Spot Bond			5.36500	165.22895	5.36500	165.11495			0.00	0	0
<b>Total FRS150 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS150</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS151 On 31/01/2025 Spot Bond			4.98000	127.82807	4.98000	127.74409			0.00	0	0
<b>Total FRS151 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS151</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS152 On 31/03/2028 Spot Bond			4.78500	172.23324	4.78500	172.12240			0.00	0	0
<b>Total FRS152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS153 On 31/03/2028 Spot Bond			5.37500	5.37500	5.37500	164.99705			0.00	0	0
<b>Total FRS153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS158 On 20/06/2022 Spot Bond					0.00000	12.22669			0.00	0	0
<b>Total FRS158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS159 On 06/06/2023 Spot Bond					0.00000	14.59481			0.00	0	0
<b>Total FRS159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS160 On 06/06/2024 Spot Bond					0.00000	17.90826			0.00	0	0
<b>Total FRS160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS161 On 06/06/2025 Spot Bond					0.00000	20.32155			0.00	0	0
<b>Total FRS161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS162 On 20/06/2022 Spot Bond					0.00000	11.27209			0.00	0	0
<b>Total FRS162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16: On 06/06/2023 Spot Bond					0.00000	13.06821				0.00	0	0
<b>Total FRS163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 06/06/2024 Spot Bond					0.00000	15.89319				0.00	0	0
<b>Total FRS164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 06/06/2025 Spot Bond					0.00000	17.94886				0.00	0	0
<b>Total FRS165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 01/08/2022 Spot Bond					0.00000	10.12113				0.00	0	0
<b>Total FRS167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 01/08/2022 Spot Bond					0.00000	10.13174				0.00	0	0
<b>Total FRS168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS16: On 01/08/2021 Spot Bond					0.00000	9.74366				0.00	0	0
<b>Total FRS169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17: On 01/08/2022 Spot Bond					0.00000	17.44656				0.00	0	0
<b>Total FRS170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17: On 16/10/2022 Spot Bond					0.00000	101.59507				0.00	0	0
<b>Total FRS171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17: On 16/10/2024 Spot Bond					0.00000	101.69843				0.00	0	0
<b>Total FRS172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
<b>Total FRS173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
<b>Total FRS174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS17: On 26/01/2024 Spot Bond					0.00000	13.94740				0.00	0	0
<b>Total FRS175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS176 On 26/01/2024 Spot Bond					0.00000	13.94740				0.00	0	0
<b>Total FRS176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS177 On 19/07/2024 Spot Bond					0.00000	17.21318				0.00	0	0
<b>Total FRS177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS180 On 18/09/2023 Spot Bond					0.00000	100.14285				0.00	0	0
<b>Total FRS180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS182 On 27/09/2025 Spot Bond					0.00000	99.92776				0.00	0	0
<b>Total FRS182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS183 On 04/10/2021 Spot Bond					0.00000	107.83826				0.00	0	0
<b>Total FRS183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS184 On 16/11/2023 Spot Bond					0.00000	113.79883				0.00	0	0
<b>Total FRS184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS186 On 23/01/2024 Spot Bond					0.00000	116.23594				0.00	0	0
<b>Total FRS186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS187 On 23/01/2024 Spot Bond					0.00000	123.97667				0.00	0	0
<b>Total FRS187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS188 On 23/01/2024 Spot Bond					0.00000	121.69250				0.00	0	0
<b>Total FRS188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS192 On 19/03/2020 Spot Bond					0.00000	104.06735				0.00	0	0
<b>Total FRS192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS193 On 23/03/2020 Spot Bond					0.00000	114.07005				0.00	0	0
<b>Total FRS193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS194 On 19/06/2026 Spot Bond					0.00000	57.42238				0.00	0	0
<b>Total FRS194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS197 On 19/06/2026 Spot Bond					0.00000	49.07654				0.00	0	0
<b>Total FRS195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS197 On 05/08/2024 Spot Bond					0.00000	101.08691				0.00	0	0
<b>Total FRS197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS198 On 03/08/2020 Spot Bond					0.00000	108.30339				0.00	0	0
<b>Total FRS198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS199 On 05/08/2025 Spot Bond					0.00000	101.18655				0.00	0	0
<b>Total FRS199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS200 On 12/08/2025 Spot Bond					0.00000	101.01941				0.00	0	0
<b>Total FRS200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS201 On 06/08/2025 Spot Bond					0.00000	100.67382				0.00	0	0
<b>Total FRS201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS202 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total FRS202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS203 On 04/03/2020 Spot Bond					0.00000	105.36060				0.00	0	0
<b>Total FRS203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS204 On 11/09/2020 Spot Bond					0.00000	103.28797				0.00	0	0
<b>Total FRS204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS205 On 15/03/2021 Spot Bond					0.00000	101.92959				0.00	0	0
<b>Total FRS205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS206 On 14/10/2025 Spot Bond					0.00000	101.69952				0.00	0	0
<b>Total FRS206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS207 On 16/11/2020 Spot Bond					0.00000	99.43016				0.00	0	0
<b>Total FRS207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS208 On 16/11/2020 Spot Bond					0.00000	100.64826			0.00	0	0
<b>Total FRS208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS209 On 18/11/2024 Spot Bond					0.00000	100.84099			0.00	0	0
<b>Total FRS209 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS209</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
<b>Total FRS210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			3.88000	3.88000	3.88000	292.13367			0.00	0	0
<b>Total FRS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			3.77000	3.77000	3.77000	293.27443			0.00	0	0
<b>Total FRS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			4.49000	4.49000	4.49000	285.90318			0.00	0	0
<b>Total FRS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			3.88000	159.96160	3.88000	159.87054			0.00	0	0
<b>Total FRS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond					0.00000	101.33084			0.00	0	0
<b>Total FRS49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			3.58000	160.91949	3.58000	160.83175			0.00	0	0
<b>Total FRS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond					0.00000	101.18353			0.00	0	0
<b>Total FRS62 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			4.43000	100.33303	4.43000	100.27152			0.00	0	0
<b>Total FRS64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			4.14000	72.60664	4.14000	104.90814			0.00	0	1,000,000,000
<b>Total FRS81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRS81</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			4.17000	4.17000	4.17000	132.71005			0.00	0	0
<b>Total FRS85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	132.52223			0.00	0	0
<b>Total FRS87 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			4.68000	4.68000	4.68000	283.99511			0.00	0	0
<b>Total FRS90 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX20 On 01/10/2020 Spot Bond			7.33000	103.09474	7.33000	103.03393			0.00	0	450,000,000
<b>Total FRX20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
<b>Total For FRX20</b>									<b>0.00</b>	<b>0</b>	<b>450,000,000</b>
FRX23 On 28/02/2023 Spot Bond			7.90000	7.90000	7.90000	102.02969			0.00	0	0
<b>Total FRX23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX24 On 10/12/2024 Spot Bond			8.27600	110.37958	8.27600	110.30624			0.00	0	0
<b>Total FRX24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX25 On 26/07/2025 Spot Bond			8.35000	110.21242	8.35000	110.13894			0.00	0	0
<b>Total FRX25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX26 On 01/10/2026 Spot Bond			8.64500	106.54309	8.64500	106.46921			0.00	0	520,000,000
<b>Total FRX26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
<b>Total For FRX26</b>									<b>0.00</b>	<b>0</b>	<b>520,000,000</b>
FRX27 On 07/03/2027 Spot Bond			8.70500	110.90011	8.70500	110.82225			0.00	0	0
<b>Total FRX27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX28 On 26/07/2028 Spot Bond			9.01500	110.72573	9.01500	110.64616			0.00	0	0
<b>Total FRX28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX30 On 31/01/2030 Spot Bond			9.29000	106.90233	9.29000	106.82322			0.00	0	320,000,000
<b>Total FRX30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
<b>Total For FRX30</b>									<b>0.00</b>	<b>0</b>	<b>320,000,000</b>
FRX31 On 21/02/2031 Spot Bond			9.51000	103.21308	9.51000	103.13493			0.00	0	0
<b>Total FRX31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			9.59500	109.08339	9.59500	108.99962			0.00	0	50,000,000
<b>Total FRX32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For FRX32</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
FRX45 On 14/04/2045 Spot Bond			10.75500	77.78584	10.75500	77.71907			0.00	0	0
<b>Total FRX45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.78396			0.00	0	0
<b>Total FS3A5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.83011			0.00	0	0
<b>Total FS3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS3D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS4D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5A5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5A5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5B1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5B1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS5E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS5E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.70526			0.00	0	0
<b>Total FS6A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.13934			0.00	0	0
<b>Total FS6A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.03999			0.00	0	0
<b>Total FS6A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.76865			0.00	0	0
<b>Total FS6B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6C1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6C1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6D1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6D1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total FS6E1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS6E1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.52880			0.00	0	0
<b>Total FS7A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.54780			0.00	0	0
<b>Total FS7A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.55933			0.00	0	0
<b>Total FS7A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.56272			0.00	0	0
<b>Total FS7B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS7B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL03 On 16/11/2020 Spot Bond					0.00000	102.38972			0.00	0	0
<b>Total GBL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL04 On 05/06/2021 Spot Bond					0.00000	101.32169			0.00	0	0
<b>Total GBL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GBL04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GBL05 On 07/11/2022 Spot Bond					0.00000	101.17012			0.00	0	100,000,000
<b>Total GBL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For GBL05</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GH2A1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH2A1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GH31A On 25/02/2020 Spot Bond					0.00000	100.66121			0.00	0	0
<b>Total GH31A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	100.66904				0.00	0	0
<b>Total GH31A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31B On 25/02/2020 Spot Bond					0.00000	100.71989				0.00	0	0
<b>Total GH31B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31C On 25/02/2020 Spot Bond					0.00000	100.78240				0.00	0	0
<b>Total GH31C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH31D On 25/02/2020 Spot Bond					0.00000	100.82143				0.00	0	0
<b>Total GH31D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH31D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GH41U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH41U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.59569				0.00	0	0
<b>Total GH5A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.60322				0.00	0	0
<b>Total GH5A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.41655				0.00	0	0
<b>Total GH5A31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5A31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.43209				0.00	0	0
<b>Total GH5B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.53784				0.00	0	0
<b>Total GH5C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GH5C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB16U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB19U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB19U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB21U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB21U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB22U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB22U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB24U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB24U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB25U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB25U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB27U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB27U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total GRB29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB30U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB31U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB31U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB32U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB32U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRB33U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB33U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRL35 On 12/06/2029 Spot Bond			4.15000	102.81862	4.15000	102.75768				0.00	0	0
<b>Total GRL35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRL35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond					0.00000	102.72286				0.00	0	0
<b>Total GRT07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT11 On 13/05/2021 Spot Bond					0.00000	101.79104				0.00	20,000,000	20,000,000
<b>Total GRT11 SPOT</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For GRT11</b>										<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
GRT12 On 24/06/2020 Spot Bond					0.00000	100.33117				0.00	0	0
<b>Total GRT12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT13 On 15/04/2020 Spot Bond					0.00000	101.79628				0.00	0	0
<b>Total GRT13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT14 On 15/09/2021 Spot Bond					0.00000	101.32819				0.00	0	0
<b>Total GRT14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT15 On 15/04/2020 Spot Bond					0.00000	101.75295				0.00	0	0
<b>Total GRT15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT16 On 17/10/2021 Spot Bond					0.00000	102.78755				0.00	8,000,000,000	0
<b>Total GRT16 SPOT</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>0</b>
<b>Total For GRT16</b>										<b>0.00</b>	<b>8,000,000,000</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT17 On 17/10/2023 Spot Bond			8.77000	106.32837	8.77000	106.25359				0.00	0	0
<b>Total GRT17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT18 On 13/03/2020 Spot Bond					0.00000	100.37655				0.00	0	500,000,000
<b>Total GRT18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For GRT18</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
GRT19 On 14/03/2022 Spot Bond					0.00000	101.11354				0.00	0	0
<b>Total GRT19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT20 On 03/04/2024 Spot Bond					0.00000	100.84632				0.00	0	0
<b>Total GRT20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT21 On 03/04/2024 Spot Bond			9.82500	102.08831	9.82500	102.00809				0.00	0	0
<b>Total GRT21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT22 On 16/10/2022 Spot Bond					0.00000	101.55935				0.00	0	0
<b>Total GRT22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT23 On 16/10/2024 Spot Bond					0.00000	102.83369				0.00	0	0
<b>Total GRT23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT24 On 09/03/2023 Spot Bond					0.00000	101.01489				0.00	0	0
<b>Total GRT24G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT24G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT25 On 09/03/2025 Spot Bond					0.00000	100.72829				0.00	4,000,000,000	0
<b>Total GRT25G SPOT</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>0</b>
<b>Total For GRT25G</b>										<b>0.00</b>	<b>4,000,000,000</b>	<b>0</b>
GRT26 On 09/03/2028 Spot Bond					0.00000	101.63831				0.00	0	0
<b>Total GRT26G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT26G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT27 On 28/09/2023 Spot Bond					0.00000	100.03518				0.00	0	0
<b>Total GRT27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT28 On 10/12/2021 Spot Bond					0.00000	100.30509				0.00	0	0
<b>Total GRT28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT29 On 10/12/2023 Spot Bond					0.00000	100.31255			0.00	0	0
<b>Total GRT29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT30 On 10/12/2025 Spot Bond					0.00000	100.74220			0.00	0	0
<b>Total GRT30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT31 On 28/02/2024 Spot Bond					0.00000	100.59113			0.00	0	0
<b>Total GRT31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT32 On 18/04/2024 Spot Bond					0.00000	101.50215			0.00	0	0
<b>Total GRT32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT33 On 18/04/2026 Spot Bond					0.00000	101.54034			0.00	0	0
<b>Total GRT33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT34 On 18/04/2029 Spot Bond					0.00000	101.90979			0.00	0	0
<b>Total GRT34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT36 On 27/06/2024 Spot Bond					0.00000	99.93574			0.00	0	0
<b>Total GRT36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT38 On 31/03/2026 Spot Bond					0.00000	99.84721			0.00	0	0
<b>Total GRT38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT39 On 30/04/2026 Spot Bond					0.00000	101.24557			0.00	0	0
<b>Total GRT39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT40 On 20/11/2022 Spot Bond					0.00000	100.75667			0.00	0	0
<b>Total GRT40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT41 On 20/11/2024 Spot Bond					0.00000	100.76953			0.00	0	0
<b>Total GRT41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT42 On 20/11/2026 Spot Bond					0.00000	100.79065			0.00	0	0
<b>Total GRT42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total GRX02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRX02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H6T3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H6T3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H7T4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H7T4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total H8T1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For H8T1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
<b>Total H8T2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For H8T2U</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
HC2T4 On 26/02/2020 Spot Bond					0.00000	101.56534				0.00	0	0
<b>Total HC2T4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC2T4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.55205				0.00	0	0
<b>Total HC5T2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HC5T2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total HIL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILB06 On 11/07/2020 Spot Bond					0.00000	101.74289				0.00	0	0
<b>Total HILB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB07 On 11/07/2021 Spot Bond					0.00000	101.76517			0.00	0	0
<b>Total HILB07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB08 On 29/03/2023 Spot Bond					0.00000	100.01089			0.00	0	0
<b>Total HILB08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB09 On 29/03/2025 Spot Bond					0.00000	99.86395			0.00	0	0
<b>Total HILB09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB10 On 17/03/2022 Spot Bond					0.00000	100.34002			0.00	0	0
<b>Total HILB10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB11 On 15/03/2024 Spot Bond					0.00000	100.51760			0.00	0	0
<b>Total HILB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB12 On 15/03/2024 Spot Bond					0.00000	100.34007			0.00	0	0
<b>Total HILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1C4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total HM1C5U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1C5U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond					0.00000	100.89908			0.00	0	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF11 On 31/03/2023 Spot Bond					0.00000	99.84033			0.00	0	0
<b>Total HPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF12 On 31/03/2024 Spot Bond					0.00000	99.84677			0.00	0	0
<b>Total HPF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF13 On 30/09/2024 Spot Bond					0.00000	100.11109				0.00	0	0
<b>Total HPF13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			7.23000	105.37681	7.23000	105.31582				0.00	0	0
<b>Total HWAY20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			100.00000	69.24009	100.00000	68.78386				0.00	0	0
<b>Total HWAY20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2023 Spot Bond			4.39000	287.08928	4.39000	286.91360				0.00	0	0
<b>Total HWAY23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 07/12/2024 Spot Bond			4.58000	4.58000	4.58000	287.04401				0.00	0	0
<b>Total HWAY24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 28/02/2033 Spot Bond			4.66000	77.20226	4.66000	94.56285				0.00	0	0
<b>Total HWAY33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2034 Spot Bond			10.89500	91.83758	10.89500	91.75818				0.00	0	480,000,000
<b>Total HWAY34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
<b>Total For HWAY34</b>										<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.84576	100.00000	12.76111				0.00	0	0
<b>Total HWAY34/R208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY34/R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY3 On 31/07/2035 Spot Bond			10.89500	91.51448	10.89500	91.43537				0.00	0	2,500,000,000
<b>Total HWAY35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For HWAY35</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.84539	100.00000	12.76075				0.00	0	0
<b>Total HWAY35/R209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWAY35/R209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HWF11 On 15/07/2022 Spot Bond					0.00000	101.64519				0.00	2,140,000,000	16,570,000,000
<b>Total HWF11 SPOT</b>										<b>0.00</b>	<b>2,140,000,000</b>	<b>16,570,000,000</b>
<b>Total For HWF11</b>										<b>0.00</b>	<b>2,140,000,000</b>	<b>16,570,000,000</b>
HWF12 On 29/07/2022 Spot Bond					0.00000	101.55387				0.00	0	2,000,000,000
<b>Total HWF12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For HWF12</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF13 On 28/11/2022 Spot Bond					0.00000	100.59468			0.00	0	0
<b>Total HWF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			3.56000	136.67014	3.56000	136.59584		25,123,988,000,000.00	7,057,300,000	205,353,700,000	
<b>Total I2025 SPOT</b>								<b>25,123,988,000,000.00</b>	<b>7,057,300,000</b>	<b>205,353,700,000</b>	
<b>Total For I2025</b>								<b>25,123,988,000,000.00</b>	<b>7,057,300,000</b>	<b>205,353,700,000</b>	
I2029 On 31/03/2029 Spot Bond			3.68000	100.89042	3.68000	100.83444		70,343,936,000,000.00	19,115,200,000	79,062,957,000	
<b>Total I2029 SPOT</b>								<b>70,343,936,000,000.00</b>	<b>19,115,200,000</b>	<b>79,062,957,000</b>	
<b>Total For I2029</b>								<b>70,343,936,000,000.00</b>	<b>19,115,200,000</b>	<b>79,062,957,000</b>	
I2033 On 28/02/2033 Spot Bond			3.83000	100.24542	3.83000	100.18823		73,139,212,000,000.00	19,096,400,000	78,603,016,000	
<b>Total I2033 SPOT</b>								<b>73,139,212,000,000.00</b>	<b>19,096,400,000</b>	<b>78,603,016,000</b>	
<b>Total For I2033</b>								<b>73,139,212,000,000.00</b>	<b>19,096,400,000</b>	<b>78,603,016,000</b>	
I2038 On 31/01/2038 Spot Bond			3.81500	117.67700	3.83000	117.36271		3,391,535,000,000.00	889,000,000	168,119,066,300	
<b>Total I2038 SPOT</b>								<b>3,391,535,000,000.00</b>	<b>889,000,000</b>	<b>168,119,066,300</b>	
<b>Total For I2038</b>								<b>3,391,535,000,000.00</b>	<b>889,000,000</b>	<b>168,119,066,300</b>	
I2046 On 31/03/2046 Spot Bond			3.93000	106.39224	3.93000	106.33107		36,750,609,000,000.00	9,351,300,000	104,866,912,000	
<b>Total I2046 SPOT</b>								<b>36,750,609,000,000.00</b>	<b>9,351,300,000</b>	<b>104,866,912,000</b>	
<b>Total For I2046</b>								<b>36,750,609,000,000.00</b>	<b>9,351,300,000</b>	<b>104,866,912,000</b>	
I2050 On 31/12/2050 Spot Bond			3.90000	109.28468	3.91000	109.00711		24,283,740,000,000.00	6,226,600,000	171,113,669,124	
<b>Total I2050 SPOT</b>								<b>24,283,740,000,000.00</b>	<b>6,226,600,000</b>	<b>171,113,669,124</b>	
<b>Total For I2050</b>								<b>24,283,740,000,000.00</b>	<b>6,226,600,000</b>	<b>171,113,669,124</b>	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IB105U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB105U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IB107U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB107U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IB121U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB121U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
<b>Total IB122U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IB122U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IB126U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IB126U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL100 On 24/05/2020 Spot Bond					0.00000	100.65782			0.00	0	0
<b>Total IBL100 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL100</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL101 On 24/05/2022 Spot Bond			8.24500	8.24500	8.24500	102.52159			0.00	0	0
<b>Total IBL101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL102 On 24/05/2022 Spot Bond					0.00000	101.00000			0.00	0	0
<b>Total IBL102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.60400			0.00	0	0
<b>Total IBL104 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL104</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.33857			0.00	0	0
<b>Total IBL106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL109 On 07/12/2023 Spot Bond			4.34000	287.59524	4.34000	287.42040			0.00	0	0
<b>Total IBL109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.40227			0.00	0	0
<b>Total IBL110 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL110</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL112 On 21/05/2020 Spot Bond					0.00000	100.92964			0.00	0	0
<b>Total IBL112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL113 On 21/05/2021 Spot Bond					0.00000	100.73013			0.00	0	0
<b>Total IBL113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL114 On 21/05/2022 Spot Bond					0.00000	101.05665				0.00	0	0
<b>Total IBL114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL115 On 21/05/2023 Spot Bond					0.00000	100.75058				0.00	0	0
<b>Total IBL115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL116 On 20/06/2020 Spot Bond					0.00000	100.08158				0.00	0	0
<b>Total IBL116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL118 On 24/07/2020 Spot Bond					0.00000	101.33032				0.00	0	0
<b>Total IBL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL119 On 16/08/2021 Spot Bond					0.00000	100.81629				0.00	0	0
<b>Total IBL119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL120 On 12/10/2020 Spot Bond					0.00000	101.55855				0.00	0	0
<b>Total IBL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL123 On 14/02/2022 Spot Bond					0.00000	101.03407				0.00	0	0
<b>Total IBL123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL124 On 14/02/2024 Spot Bond					0.00000	100.90607				0.00	0	0
<b>Total IBL124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL127 On 02/04/2020 Spot Bond					0.00000	99.81729				0.00	0	0
<b>Total IBL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL128 On 11/04/2022 Spot Bond					0.00000	101.66429				0.00	0	0
<b>Total IBL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL129 On 30/05/2022 Spot Bond					0.00000	100.71621				0.00	0	0
<b>Total IBL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL130 On 22/07/2022 Spot Bond					0.00000	101.63089				0.00	0	0
<b>Total IBL130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL131 On 07/08/2020 Spot Bond					0.00000	101.00019				0.00	0	0
<b>Total IBL131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL132 On 12/08/2024 Spot Bond					0.00000	100.99100				0.00	0	0
<b>Total IBL132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL133 On 12/09/2022 Spot Bond					0.00000	100.26385				0.00	40,000,000,000	40,000,000,000
<b>Total IBL133 SPOT</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
<b>Total For IBL133</b>										<b>0.00</b>	<b>40,000,000,000</b>	<b>40,000,000,000</b>
IBL134 On 17/10/2024 Spot Bond					0.00000	101.51070				0.00	0	0
<b>Total IBL134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL135 On 22/11/2024 Spot Bond					0.00000	100.75456				0.00	0	0
<b>Total IBL135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL136 On 22/11/2021 Spot Bond					0.00000	100.72439				0.00	0	0
<b>Total IBL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL36 On 31/01/2022 Spot Bond			3.61000	3.61000	3.61000	160.73530				0.00	0	150,000,000
<b>Total IBL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For IBL36</b>										<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			8.08500	103.19071	8.08500	103.12247				0.00	0	0
<b>Total IBL46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL50 On 02/08/2020 Spot Bond			7.84500	104.34339	7.84500	104.27796				0.00	0	0
<b>Total IBL50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			8.89000	108.30002	8.89000	108.22325				0.00	0	50,000,000
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
IBL65 On 29/07/2021 Spot Bond					0.00000	101.59154				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL67 On 31/01/2022 Spot Bond			3.73000	160.43963	3.73000	160.35023			0.00	0	29,000,000
<b>Total IBL67 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>29,000,000</b>
<b>Total For IBL67</b>									<b>0.00</b>	<b>0</b>	<b>29,000,000</b>
IBL75 On 19/08/2020 Spot Bond					0.00000	101.29195			0.00	0	0
<b>Total IBL75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL77 On 25/11/2020 Spot Bond					0.00000	101.38433			0.00	0	0
<b>Total IBL77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL78 On 25/11/2022 Spot Bond			8.98000	103.51798	8.98000	103.44307			0.00	0	0
<b>Total IBL78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IBL81U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL81U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL86 On 20/05/2021 Spot Bond					0.00000	101.73564			0.00	0	0
<b>Total IBL86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88 On 20/05/2021 Spot Bond			7.82500	104.27813	7.82500	104.21219			0.00	0	0
<b>Total IBL88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL88/F On 20/05/2021 Spot Bond			100.00000	40.06169	100.00000	39.79483			0.00	0	0
<b>Total IBL88/R208 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL88/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL89 On 26/05/2021 Spot Bond					0.00000	100.69455			0.00	0	0
<b>Total IBL89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL92 On 12/01/2020 Spot Bond					0.00000	101.64565			0.00	0	0
<b>Total IBL92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL95 On 12/09/2021 Spot Bond					0.00000	101.39462			0.00	0	0
<b>Total IBL95 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL95</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL98 On 03/10/2023 Spot Bond					0.00000	103.56883			0.00	0	0
<b>Total IBL98 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL98</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IDC01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDC02L On 28/02/2028 Spot Bond			100.00000	12.19675	100.00000	12.11638			0.00	0	0
<b>Total IDC02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			7.87500	101.84764	7.87500	101.78319			0.00	0	0
<b>Total IDC03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.12500	102.50214	9.12500	102.42679			0.00	0	882,995,400
<b>Total IDC06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>882,995,400</b>
<b>Total For IDC06</b>									<b>0.00</b>	<b>0</b>	<b>882,995,400</b>
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.09812			0.00	0	0
<b>Total IDC07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG08 On 13/05/2030 Spot Bond			11.58000	99.51890	11.58000	99.38184			0.00	0	0
<b>Total IDC08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.44844			0.00	0	0
<b>Total IDC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG11 On 05/12/2026 Spot Bond			9.62500	106.48581	9.62500	106.40379			0.00	0	0
<b>Total IDC11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.73741			0.00	0	0
<b>Total IDC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.02724			0.00	0	0
<b>Total IDC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.93988			0.00	0	0
<b>Total IDC14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.38123			0.00	0	0
<b>Total IDC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.29665				0.00	0	0
<b>Total IDCG16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.07825				0.00	0	0
<b>Total IDCG17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.26785				0.00	0	0
<b>Total IDCG18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.70338				0.00	600,000,000	300,000,000
<b>Total IDCG19 SPOT</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For IDCG19</b>										<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.12763				0.00	0	0
<b>Total IDCG20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.13239				0.00	0	0
<b>Total IDCG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.13800				0.00	0	0
<b>Total IDCG22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.16281				0.00	0	0
<b>Total IDCP07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.73551	100.00000	6.69089				0.00	0	0
<b>Total IDCP2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IDCP3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFC01 On 10/12/2024 Spot Bond			8.52500	101.17213	8.52500	101.10292				0.00	0	0
<b>Total IFC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			7.98500	102.69536	7.98500	102.62948			0.00	0	0
<b>Total IFC02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFC02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN276U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN277U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN289U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN289U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN304U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN304U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN306U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN306U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN327U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN327U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN329U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN329U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN334U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN334U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN342U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN342U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN343U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN343U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN345U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN345U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN347U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN347U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN355U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN355U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN367U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN367U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN385U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN385U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN395U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN395U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN396U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN396U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN399U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN399U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN403U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN403U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN404U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN404U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN405U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN405U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN406U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN406U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IN407U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN407U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	50,000,000,000
<b>Total IN408U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
<b>Total For IN408U</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000,000</b>
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN409U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN409U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN410U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN410U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN415U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN415U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN417U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN417U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN418U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN418U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN419U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN419U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN420U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN420U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IN421U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN421U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395			0.00	0	0
<b>Total ING196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total ING211/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ING362 On 24/02/2021 Spot Bond					0.00000	100.52960			0.00	0	0
<b>Total ING362 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING362</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING371 On 31/01/2020 Spot Bond					0.00000	101.21848				0.00	0	0
<b>Total ING371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING375 On 24/02/2023 Spot Bond					0.00000	101.30710				0.00	0	0
<b>Total ING375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING383 On 30/06/2021 Spot Bond					0.00000	100.57331				0.00	0	0
<b>Total ING383 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING383</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING384 On 30/09/2021 Spot Bond					0.00000	87.07738				0.00	0	0
<b>Total ING384 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING384</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING394 On 31/01/2020 Spot Bond					0.00000	101.16053				0.00	0	0
<b>Total ING394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond					0.00000	101.45476				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV02 On 20/10/2020 Spot Bond					0.00000	102.54577				0.00	0	0
<b>Total INLV02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV03 On 11/02/2021 Spot Bond					0.00000	102.75482				0.00	0	0
<b>Total INLV03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV04 On 11/02/2021 Spot Bond			10.12500	107.50636	10.12500	107.41983				0.00	0	0
<b>Total INLV04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV05 On 22/03/2023 Spot Bond					0.00000	103.15182				0.00	0	0
<b>Total INLV05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IPC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF13 On 04/12/2020 Spot Bond					0.00000	100.47151			0.00	0	0
<b>Total IPF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF15 On 17/12/2020 Spot Bond					0.00000	100.30381			0.00	0	0
<b>Total IPF15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF16 On 17/12/2021 Spot Bond					0.00000	100.16631			0.00	0	0
<b>Total IPF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF17 On 22/12/2020 Spot Bond					0.00000	100.02170			0.00	0	0
<b>Total IPF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF18 On 22/12/2021 Spot Bond					0.00000	100.02197			0.00	0	0
<b>Total IPF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02224			0.00	0	0
<b>Total IPF19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF20 On 17/03/2020 Spot Bond					0.00000	100.15853			0.00	0	0
<b>Total IPF20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF21 On 17/03/2022 Spot Bond					0.00000	100.77099			0.00	0	0
<b>Total IPF21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF22 On 14/06/2022 Spot Bond					0.00000	100.16548			0.00	0	0
<b>Total IPF22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF23U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF23U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF24 On 05/02/2023 Spot Bond					0.00000	101.14661			0.00	0	0
<b>Total IPF24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF25 On 15/10/2023 Spot Bond					0.00000	101.62593			0.00	0	0
<b>Total IPF25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF26 On 07/11/2023 Spot Bond					0.00000	101.00913			0.00	0	0
<b>Total IPF26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF27 On 07/11/2024 Spot Bond					0.00000	101.02056			0.00	0	0
<b>Total IPF27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF28U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF28U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPF29U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF29U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF30 On 25/03/2024 Spot Bond					0.00000	99.93468			0.00	0	600,000,000
<b>Total IPF30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For IPF30</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
IPF31 On 25/03/2026 Spot Bond					0.00000	100.31640			0.00	0	0
<b>Total IPF31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF32 On 01/07/2026 Spot Bond					0.00000	101.98733			0.00	0	0
<b>Total IPF32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF33 On 12/12/2024 Spot Bond					0.00000	100.28232			0.00	0	0
<b>Total IPF33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC27 On 24/01/2020 Spot Bond					0.00000	101.18849			0.00	0	0
<b>Total IPFC27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IPL8/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017/F On 31/01/2022 Spot Bond			2.75000	101.11200	2.75000	101.08949			0.00	0	0
<b>Total IV017/R212 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV017/R212</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV019 On 31/03/2028 Spot Bond			6.93500	147.85768	6.93500	147.73720			0.00	0	0
<b>Total IV019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030 On 31/01/2025 Spot Bond			5.56000	5.56000	5.56000	124.31883			0.00	0	0
<b>Total IV030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			5.56000	5.56000	5.56000	124.31883			0.00	0	0
<b>Total IV030A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2020 Spot Bond					0.00000	100.34822			0.00	0	0
<b>Total IV031 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV033 On 11/02/2021 Spot Bond					0.00000	102.63668			0.00	0	0
<b>Total IV033 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV033</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV034 On 11/02/2021 Spot Bond			10.02500	107.18904	10.02500	107.10360			0.00	0	0
<b>Total IV034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV035 On 07/04/2022 Spot Bond					0.00000	108.04502			0.00	0	142,000,000
<b>Total IV035 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>142,000,000</b>
<b>Total For IV035</b>									<b>0.00</b>	<b>0</b>	<b>142,000,000</b>
IV036 On 22/07/2021 Spot Bond					0.00000	105.38625			0.00	0	0
<b>Total IV036 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV036</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV038 On 23/09/2021 Spot Bond					0.00000	100.02851			0.00	0	0
<b>Total IV038 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV039 On 31/01/2022 Spot Bond			5.83000	5.83000	5.83000	153.79717			0.00	0	0
<b>Total IV039 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV039</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV040 On 29/09/2021 Spot Bond					0.00000	103.64275			0.00	0	55,000,000
<b>Total IV040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
<b>Total For IV040</b>									<b>0.00</b>	<b>0</b>	<b>55,000,000</b>
IV041 On 29/09/2021 Spot Bond			10.37500	105.39010	10.37500	105.30228			0.00	0	0
<b>Total IV041 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV041</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV042 On 18/11/2021 Spot Bond					0.00000	105.36334			0.00	0	0
<b>Total IV042 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV042</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV043 On 21/11/2021 Spot Bond			10.26500	10.26500	10.26500	104.89810			0.00	0	0
<b>Total IV043 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV043</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV044 On 31/01/2022 Spot Bond					0.00000	101.62171			0.00	0	0
<b>Total IV044 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV044</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV045 On 31/01/2022 Spot Bond			4.78000	157.13103	4.78000	157.03030			0.00	0	20,000,000
<b>Total IV045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For IV045</b>									<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
IV046 On 21/06/2022 Spot Bond					0.00000	102.00240			0.00	0	0
<b>Total IV046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV050 On 26/06/2024 Spot Bond					0.00000	100.08587			0.00	0	0
<b>Total IV050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV100U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV100U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV115U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV115U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV118U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV118U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV125U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV125U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV142U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV142U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV164U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV164U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IV166U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV166U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			5.63500	162.08048	5.63500	161.96520			0.00	0	0
<b>Total IV19A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA975 On 07/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.60975			0.00	0	0
<b>Total IVA975 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA975</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA977 On 14/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.47388			0.00	0	0
<b>Total IVA977 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA977</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA978 On 16/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.43513			0.00	0	0
<b>Total IVA978 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA978</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA979 On 23/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.29001			0.00	0	0
<b>Total IVA979 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA979</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA980 On 30/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.15312			0.00	0	0
<b>Total IVA980 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA980</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA981 On 06/02/2020 Spot Bond			7.25000	7.25000	7.25000	99.01662			0.00	0	0
<b>Total IVA981 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA981</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA982 On 13/02/2020 Spot Bond			7.25000	7.25000	7.25000	98.88048			0.00	0	0
<b>Total IVA982 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA982</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA983 On 20/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.72763			0.00	0	0
<b>Total IVA983 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA983</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA985 On 05/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.45360			0.00	0	0
<b>Total IVA985 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA985</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVA987 On 19/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.18109			0.00	0	0
<b>Total IVA987 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA987</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond					0.00000	99.86564			0.00	0	0
<b>Total IVC034 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			7.89500	106.06913	7.89500	106.00221			0.00	0	0
<b>Total IVC040 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond					0.00000	100.06876			0.00	0	0
<b>Total IVC055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC063 On 07/08/2020 Spot Bond					0.00000	101.18498			0.00	0	0
<b>Total IVC063 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC063</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC094 On 06/12/2021 Spot Bond			8.74500	104.20772	8.74500	104.13463			0.00	0	0
<b>Total IVC094 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC094</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC097 On 29/06/2021 Spot Bond					0.00000	99.85771			0.00	0	0
<b>Total IVC097 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC097</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC102 On 31/01/2020 Spot Bond					0.00000	101.43173			0.00	0	0
<b>Total IVC102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC103 On 29/06/2021 Spot Bond					0.00000	99.85530			0.00	0	0
<b>Total IVC103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC103</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC105 On 08/03/2020 Spot Bond					0.00000	100.36670			0.00	0	0
<b>Total IVC105 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC106 On 13/03/2020 Spot Bond					0.00000	100.26616			0.00	0	0
<b>Total IVC106 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC106</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC107 On 29/06/2021 Spot Bond					0.00000	99.85690			0.00	0	0
<b>Total IVC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC109 On 19/05/2021 Spot Bond					0.00000	102.14462			0.00	0	0
<b>Total IVC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC110 On 19/05/2021 Spot Bond			8.39500	102.77934	8.39500	102.70970				0.00	0	0
<b>Total IVC110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC111 On 19/05/2020 Spot Bond					0.00000	100.80273				0.00	0	0
<b>Total IVC111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC114 On 14/09/2021 Spot Bond					0.00000	100.17392				0.00	0	0
<b>Total IVC114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC116 On 16/08/2020 Spot Bond					0.00000	101.70283				0.00	0	0
<b>Total IVC116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC134 On 25/07/2020 Spot Bond					0.00000	101.32316				0.00	0	0
<b>Total IVC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC135 On 31/07/2020 Spot Bond					0.00000	101.44547				0.00	0	0
<b>Total IVC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC136 On 22/08/2021 Spot Bond					0.00000	101.33203				0.00	2,090,000,000	1,045,000,000
<b>Total IVC136 SPOT</b>										<b>0.00</b>	<b>2,090,000,000</b>	<b>1,045,000,000</b>
<b>Total For IVC136</b>										<b>0.00</b>	<b>2,090,000,000</b>	<b>1,045,000,000</b>
IVC137 On 29/08/2021 Spot Bond					0.00000	100.63292				0.00	0	0
<b>Total IVC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC140 On 18/10/2021 Spot Bond					0.00000	101.78481				0.00	0	0
<b>Total IVC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC144 On 03/12/2021 Spot Bond					0.00000	100.49789				0.00	0	0
<b>Total IVC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC145 On 06/12/2020 Spot Bond					0.00000	100.40878				0.00	0	0
<b>Total IVC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC146 On 03/12/2020 Spot Bond					0.00000	100.47923				0.00	0	0
<b>Total IVC146 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC146</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC147 On 21/12/2021 Spot Bond					0.00000	100.02150			0.00	0	0
<b>Total IVC147 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC147</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC148 On 13/12/2021 Spot Bond					0.00000	100.27338			0.00	0	0
<b>Total IVC148 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC148</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC149 On 13/12/2021 Spot Bond					0.00000	100.27191			0.00	0	0
<b>Total IVC149 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC149</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC152 On 15/12/2024 Spot Bond					0.00000	100.20159			0.00	0	0
<b>Total IVC152 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC152</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC153 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC153</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC154 On 05/02/2021 Spot Bond					0.00000	101.07362			0.00	0	0
<b>Total IVC154 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC154</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC155 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC155</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC156 On 22/04/2021 Spot Bond					0.00000	101.42509			0.00	0	0
<b>Total IVC156 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC156</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC157 On 27/02/2020 Spot Bond					0.00000	102.53866			0.00	0	0
<b>Total IVC157 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC158 On 02/04/2020 Spot Bond					0.00000	99.81609			0.00	0	0
<b>Total IVC158 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC159 On 06/06/2023 Spot Bond					0.00000	99.93671			0.00	0	0
<b>Total IVC159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC160 On 05/04/2020 Spot Bond					0.00000	101.71090			0.00	0	0
<b>Total IVC160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC161 On 09/05/2020 Spot Bond					0.00000	101.04045				0.00	0	0
<b>Total IVC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC162 On 21/05/2020 Spot Bond					0.00000	100.83083				0.00	0	0
<b>Total IVC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC163 On 17/03/2022 Spot Bond					0.00000	100.16829				0.00	0	0
<b>Total IVC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC165 On 20/09/2020 Spot Bond					0.00000	100.08132				0.00	2,202,000,000	1,101,000,000
<b>Total IVC165 SPOT</b>										<b>0.00</b>	<b>2,202,000,000</b>	<b>1,101,000,000</b>
<b>Total For IVC165</b>										<b>0.00</b>	<b>2,202,000,000</b>	<b>1,101,000,000</b>
IVC167 On 23/03/2021 Spot Bond					0.00000	100.02043				0.00	0	0
<b>Total IVC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC80U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC80U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC84U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC84U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC85U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC85U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC91U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC91U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC95U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC95U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total IVC96U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC96U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total IVC99U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC99U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVF407 On 07/04/2020 Spot Bond					0.00000	101.58123			0.00	0	0
<b>Total IVF407 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVF407</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS02 On 31/01/2020 Spot Bond					0.00000	101.49030			0.00	0	0
<b>Total JAS02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JPM002 On 05/07/2023 Spot Bond					0.00000	100.10411			0.00	0	0
<b>Total JPM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JPM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP006 On 29/06/2021 Spot Bond					0.00000	99.85851			0.00	0	0
<b>Total KAP006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP007 On 26/10/2021 Spot Bond			8.10000	105.26406	8.10000	105.19557			0.00	0	0
<b>Total KAP007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP009 On 24/05/2020 Spot Bond					0.00000	100.70090			0.00	0	0
<b>Total KAP009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP010 On 15/09/2020 Spot Bond					0.00000	100.37548			0.00	0	0
<b>Total KAP010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP012 On 01/12/2022 Spot Bond					0.00000	100.53647			0.00	0	0
<b>Total KAP012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP013 On 24/05/2022 Spot Bond					0.00000	100.66571			0.00	0	0
<b>Total KAP013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP014 On 19/07/2024 Spot Bond					0.00000	101.47381			0.00	0	0
<b>Total KAP014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP015 On 01/11/2024 Spot Bond					0.00000	101.22517				0.00	0	0
<b>Total KAP015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP11 On 24/10/2022 Spot Bond					0.00000	101.72091				0.00	0	0
<b>Total KAP11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB009 On 05/08/2020 Spot Bond					0.00000	101.93558				0.00	0	0
<b>Total KSB009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			9.61500	123.14145	9.61500	123.04618				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12U On 25/02/2020 Spot Bond			9.71000	103.20764	9.71000	103.12662				0.00	0	0
<b>Total LBK12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK15 On 12/10/2021 Spot Bond					0.00000	104.86444				0.00	0	0
<b>Total LBK15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK17 On 22/03/2020 Spot Bond					0.00000	100.24025				0.00	0	0
<b>Total LBK17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK18 On 22/03/2022 Spot Bond					0.00000	102.97611				0.00	0	0
<b>Total LBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK20 On 08/06/2022 Spot Bond			8.43000	104.36257	8.43000	104.29196				0.00	0	2,500,000,000
<b>Total LBK20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LBK20</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LBK22 On 04/09/2020 Spot Bond					0.00000	100.88835				0.00	0	0
<b>Total LBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK23 On 05/09/2022 Spot Bond					0.00000	102.52069				0.00	0	0
<b>Total LBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK24 On 10/10/2024 Spot Bond			8.75000	108.08520	8.75000	108.00935				0.00	0	4,808,716,700
<b>Total LBK24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>
<b>Total For LBK24</b>										<b>0.00</b>	<b>0</b>	<b>4,808,716,700</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK26 On 23/03/2021 Spot Bond					0.00000	100.36255			0.00	0	0
<b>Total LBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK27 On 23/03/2023 Spot Bond					0.00000	101.83289			0.00	0	0
<b>Total LBK27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK28 On 15/05/2028 Spot Bond			10.20000	103.22032	10.20000	103.13572			0.00	0	1,000,000,000
<b>Total LBK28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For LBK28</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
LBK29 On 07/06/2023 Spot Bond			8.55500	103.92039	8.55500	103.84906			0.00	0	0
<b>Total LBK29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK30 On 20/09/2021 Spot Bond					0.00000	100.08377			0.00	0	0
<b>Total LBK30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK30</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK31 On 20/09/2023 Spot Bond					0.00000	100.66278			0.00	0	5,000,000,000
<b>Total LBK31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
<b>Total For LBK31</b>									<b>0.00</b>	<b>0</b>	<b>5,000,000,000</b>
LBK32 On 08/11/2023 Spot Bond					0.00000	101.10820			0.00	0	0
<b>Total LBK32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK33 On 07/12/2025 Spot Bond					0.00000	100.96804			0.00	0	0
<b>Total LBK33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK35 On 26/03/2024 Spot Bond					0.00000	100.21609			0.00	0	0
<b>Total LBK35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK36 On 25/06/2020 Spot Bond					0.00000	99.93835			0.00	0	0
<b>Total LBK36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LBK37 On 25/06/2024 Spot Bond					0.00000	99.93262			0.00	0	0
<b>Total LBK37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL04 On 14/08/2020 Spot Bond			7.47500	104.37217	7.47500	104.30975			158,470,000,000,000.00	21,200,000,000	11,180,000,000
<b>Total LGL04 SPOT</b>									<b>158,470,000,000,000.00</b>	<b>21,200,000,000</b>	<b>11,180,000,000</b>
<b>Total For LGL04</b>									<b>158,470,000,000,000.00</b>	<b>21,200,000,000</b>	<b>11,180,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond					0.00000	102.36852			0.00	0	100,000,000
<b>Total LGL05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For LGL05</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
LGL06 On 04/10/2022 Spot Bond			8.83000	105.61671	8.83000	105.54192		2,649,000,000,000.00	300,000,000	2,500,000,000	
<b>Total LGL06 SPOT</b>								<b>2,649,000,000,000.00</b>	<b>300,000,000</b>	<b>2,500,000,000</b>	
<b>Total For LGL06</b>								<b>2,649,000,000,000.00</b>	<b>300,000,000</b>	<b>2,500,000,000</b>	
LGL07 On 04/10/2022 Spot Bond					0.00000	104.06472			0.00	0	650,000,000
<b>Total LGL07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
<b>Total For LGL07</b>									<b>0.00</b>	<b>0</b>	<b>650,000,000</b>
LGL08 On 28/02/2023 Spot Bond					0.00000	103.14088			0.00	0	0
<b>Total LGL08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL09 On 28/08/2024 Spot Bond					0.00000	103.54201			0.00	0	0
<b>Total LGL09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL10 On 08/10/2025 Spot Bond					0.00000	101.83429			0.00	0	0
<b>Total LGL10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LGL10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total LHC14U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHC14U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	2,500,000,000
<b>Total LHC15U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For LHC15U</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
LHL26 On 13/11/2020 Spot Bond					0.00000	101.43722			0.00	0	0
<b>Total LHL26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL26</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL27 On 13/02/2021 Spot Bond					0.00000	101.27093			0.00	0	0
<b>Total LHL27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LHL28 On 13/02/2022 Spot Bond					0.00000	101.42555			0.00	0	0
<b>Total LHL28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL29 On 05/12/2020 Spot Bond					0.00000	100.52519			0.00	0	0
<b>Total LHL29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LHL29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM02 On 30/01/2024 Spot Bond					0.00000	101.62192			0.00	0	0
<b>Total LOM02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM03 On 25/11/2024 Spot Bond					0.00000	100.85235			0.00	0	0
<b>Total LOM03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LOM04 On 25/05/2025 Spot Bond					0.00000	100.86800			0.00	0	0
<b>Total LOM04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LOM04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.77504			0.00	0	0
<b>Total LRFA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.79340			0.00	0	0
<b>Total LRFB3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.80717			0.00	0	0
<b>Total LRFC3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LRFC3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.19912			0.00	0	0
<b>Total MAQ132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ16 On 14/01/2020 Spot Bond					0.00000	99.59452			0.00	0	0
<b>Total MAQ164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 14/02/2020 Spot Bond					0.00000	98.99097			0.00	0	0
<b>Total MAQ171 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ171</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 23/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total MAQ172 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ172</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 28/02/2020 Spot Bond					0.00000	98.72129			0.00	0	0
<b>Total MAQ173 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ173</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ17 On 06/01/2020 Spot Bond					0.00000	99.75775				0.00	0	0
<b>Total MAQ174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 09/03/2020 Spot Bond					0.00000	98.52565				0.00	0	0
<b>Total MAQ176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 13/01/2020 Spot Bond					0.00000	99.62527				0.00	0	0
<b>Total MAQ177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 21/01/2020 Spot Bond					0.00000	99.48646				0.00	0	0
<b>Total MAQ178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ17 On 27/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MAQ179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC27U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC27U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MBC28U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBC28U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 27/03/2020 Spot Bond					0.00000	100.07398				0.00	0	0
<b>Total MBF055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF05 On 28/08/2020 Spot Bond					0.00000	100.85832				0.00	12,000,000,000	0
<b>Total MBF057 SPOT</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>0</b>
<b>Total For MBF057</b>										<b>0.00</b>	<b>12,000,000,000</b>	<b>0</b>
MBF05 On 21/05/2021 Spot Bond					0.00000	100.95783				0.00	0	0
<b>Total MBF059 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF059</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 17/08/2021 Spot Bond					0.00000	100.78308				0.00	0	0
<b>Total MBF061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06 On 07/06/2020 Spot Bond					0.00000	100.31539				0.00	0	0
<b>Total MBF062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF06: On 07/06/2022 Spot Bond					0.00000	100.39333				0.00	20,000,000,000	0
<b>Total MBF063 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>0</b>
<b>Total For MBF063</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>0</b>
MBF06: On 30/09/2020 Spot Bond					0.00000	99.88256				0.00	0	0
<b>Total MBF064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF06: On 30/09/2022 Spot Bond					0.00000	99.86918				0.00	0	0
<b>Total MBF065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 11/04/2020 Spot Bond					0.00000	101.62380				0.00	0	0
<b>Total MBP036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 26/05/2020 Spot Bond					0.00000	100.61957				0.00	0 20,000,000,000	0
<b>Total MBP037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
<b>Total For MBP037</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000,000</b>
MBP03: On 02/11/2022 Spot Bond					0.00000	101.11880				0.00	0	0
<b>Total MBP038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP03: On 23/02/2021 Spot Bond					0.00000	100.63821				0.00	0	0
<b>Total MBP039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 23/02/2023 Spot Bond					0.00000	100.64997				0.00	0	0
<b>Total MBP040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 13/04/2021 Spot Bond					0.00000	101.54496				0.00	0	0
<b>Total MBP041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 26/04/2021 Spot Bond					0.00000	101.24104				0.00	0	0
<b>Total MBP042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/07/2023 Spot Bond					0.00000	101.25030				0.00	0	0
<b>Total MBP043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04: On 27/09/2021 Spot Bond					0.00000	99.93900				0.00	0	0
<b>Total MBP044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 27/09/2023 Spot Bond					0.00000	99.93819			0.00	0	0
<b>Total MBP045 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP045</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2022 Spot Bond					0.00000	100.66785			0.00	0	0
<b>Total MBP046 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 26/02/2024 Spot Bond					0.00000	100.61564			0.00	0	0
<b>Total MBP047 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP047</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2022 Spot Bond					0.00000	99.93902			0.00	0	0
<b>Total MBP048 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP048</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP04 On 27/03/2024 Spot Bond					0.00000	99.93821			0.00	0	0
<b>Total MBP049 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP049</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP05 On 23/08/2022 Spot Bond					0.00000	100.63201			0.00	0	0
<b>Total MBP050 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL03 On 28/08/2023 Spot Bond					0.00000	115.28397			0.00	0	0
<b>Total MIIL03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2021 Spot Bond			7.85000	105.30374	7.85000	105.23694		29,830,000,000,000.00	3,800,000,000	2,300,000,000	
<b>Total MMIG02 SPOT</b>								<b>29,830,000,000,000.00</b>	<b>3,800,000,000</b>	<b>2,300,000,000</b>	
<b>Total For MMIG02</b>								<b>29,830,000,000,000.00</b>	<b>3,800,000,000</b>	<b>2,300,000,000</b>	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.15292		0.00	0	60,000,000	
<b>Total MMIG03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>60,000,000</b>	
<b>Total For MMIG03</b>								<b>0.00</b>	<b>0</b>	<b>60,000,000</b>	
MMIG0 On 12/08/2025 Spot Bond			11.07500	11.07500	11.07500	105.00939		0.00	0	40,000,000	
<b>Total MMIG04 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>40,000,000</b>	
<b>Total For MMIG04</b>								<b>0.00</b>	<b>0</b>	<b>40,000,000</b>	
MMIG0 On 12/08/2022 Spot Bond			9.23000	107.74749	9.23000	107.66826		1,846,000,000,000.00	200,000,000	1,130,000,000	
<b>Total MMIG05 SPOT</b>								<b>1,846,000,000,000.00</b>	<b>200,000,000</b>	<b>1,130,000,000</b>	
<b>Total For MMIG05</b>								<b>1,846,000,000,000.00</b>	<b>200,000,000</b>	<b>1,130,000,000</b>	
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.85704		0.00	0	320,000,000	
<b>Total MMIG06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>320,000,000</b>	
<b>Total For MMIG06</b>								<b>0.00</b>	<b>0</b>	<b>320,000,000</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.13958			0.00	0	120,000,000
<b>Total MMIG07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For MMIG07</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
MML01 On 10/12/2026 Spot Bond					0.00000	100.32985			0.00	0	0
<b>Total MML01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MML02 On 10/12/2026 Spot Bond			9.15500	106.11345	9.15500	101.03194			0.00	0	0
<b>Total MML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB00 On 28/08/2023 Spot Bond					0.00000	115.38322			0.00	0	0
<b>Total MQB003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN06 On 13/07/2020 Spot Bond					0.00000	102.17449			0.00	0	0
<b>Total MTN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN07 On 13/07/2022 Spot Bond					0.00000	103.20228			0.00	0	50,000,000
<b>Total MTN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For MTN07</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
MTN08 On 11/10/2020 Spot Bond					0.00000	102.35229			0.00	0	0
<b>Total MTN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN09 On 11/10/2022 Spot Bond					0.00000	103.01749			0.00	0	40,000,000
<b>Total MTN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For MTN09</b>									<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
MTN10 On 11/10/2024 Spot Bond					0.00000	104.08109			0.00	0	0
<b>Total MTN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN11 On 04/06/2021 Spot Bond					0.00000	100.92122			0.00	0	0
<b>Total MTN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN12 On 04/06/2023 Spot Bond					0.00000	101.12927			0.00	0	0
<b>Total MTN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MTN13 On 04/06/2025 Spot Bond					0.00000	100.48866			0.00	0	120,000,000
<b>Total MTN13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For MTN13</b>									<b>0.00</b>	<b>0</b>	<b>120,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN14 On 10/05/2022 Spot Bond					0.00000	100.98585				0.00	0	0
<b>Total MTN14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN15 On 10/05/2024 Spot Bond					0.00000	101.00907				0.00	0	0
<b>Total MTN15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN16 On 30/05/2022 Spot Bond					0.00000	100.50428				0.00	0	0
<b>Total MTN16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN17 On 30/05/2024 Spot Bond					0.00000	100.51847				0.00	10,000,000,000	90,000,000
<b>Total MTN17 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>90,000,000</b>
<b>Total For MTN17</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>90,000,000</b>
MTN18 On 30/05/2026 Spot Bond					0.00000	100.53493				0.00	0	0
<b>Total MTN18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN19 On 07/03/2025 Spot Bond					0.00000	100.35183				0.00	0	0
<b>Total MTN19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTN19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTN20 On 07/09/2026 Spot Bond					0.00000	100.41199				0.00	0	170,000,000
<b>Total MTN20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
<b>Total For MTN20</b>										<b>0.00</b>	<b>0</b>	<b>170,000,000</b>
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.99665				0.00	0	0
<b>Total MTNC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.32350				0.00	0	0
<b>Total MTNC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MTNC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total MWA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/02/2021 Spot Bond					0.00000	100.77616				0.00	0	0
<b>Total MWAR02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2021 Spot Bond					0.00000	100.76759				0.00	0	0
<b>Total MWAR03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MWAR( On 22/11/2022 Spot Bond					0.00000	100.76759				0.00	0	0
<b>Total MWAR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MWAR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
<b>Total N4A211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6B26 On 20/03/2020 Spot Bond					0.00000	100.16386				0.00	0	14,369,000,000
<b>Total N6B26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>14,369,000,000</b>
<b>Total For N6B26</b>										<b>0.00</b>	<b>0</b>	<b>14,369,000,000</b>
N6C26 On 21/09/2020 Spot Bond					0.00000	100.22134				0.00	0	0
<b>Total N6C26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6C26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6D26 On 21/12/2020 Spot Bond					0.00000	100.21875				0.00	0	0
<b>Total N6D26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6D26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6E26 On 22/03/2021 Spot Bond					0.00000	100.09164				0.00	0	0
<b>Total N6E26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6E26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6F26 On 22/03/2021 Spot Bond					0.00000	100.10957				0.00	0	0
<b>Total N6F26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6F26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N6G26 On 22/03/2021 Spot Bond					0.00000	101.16224				0.00	0	0
<b>Total N6G26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N6G26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7A20 On 20/03/2020 Spot Bond					0.00000	100.07914				0.00	0	17,734,400,000
<b>Total N7A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>17,734,400,000</b>
<b>Total For N7A20</b>										<b>0.00</b>	<b>0</b>	<b>17,734,400,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N7B25 On 20/12/2021 Spot Bond					0.00000	100.08357				0.00	0	0
<b>Total N7B25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7B25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7C25 On 20/03/2022 Spot Bond					0.00000	100.09916				0.00	0	0
<b>Total N7C25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7C25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7D25 On 20/03/2022 Spot Bond					0.00000	100.11239				0.00	0	0
<b>Total N7D25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7D25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N7E25 On 20/03/2022 Spot Bond					0.00000	100.12452				0.00	0	0
<b>Total N7E25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N7E25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.37000	100.57063	8.37000	100.50268				0.00	0	100,000,000
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
NAM02 On 29/06/2020 Spot Bond			7.36500	101.03545	7.36500	100.97558				0.00	0	0
<b>Total NAM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM03 On 01/08/2023 Spot Bond			8.83000	107.75065	8.83000	107.67479				0.00	0	0
<b>Total NAM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM04 On 01/08/2026 Spot Bond			10.07500	106.26673	10.07500	106.18162				0.00	0	0
<b>Total NAM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG01 On 29/04/2022 Spot Bond					0.00000	101.50135				0.00	0	0
<b>Total NBG01G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG01G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG02 On 30/04/2024 Spot Bond					0.00000	101.22665				0.00	0	0
<b>Total NBG02G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG02G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG03 On 30/04/2026 Spot Bond					0.00000	101.24308				0.00	0	0
<b>Total NBG03G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG03G</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBG04 On 25/10/2022 Spot Bond					0.00000	101.30024				0.00	0	1,500,000,000
<b>Total NBG04G SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For NBG04G</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBG05/ On 25/10/2024 Spot Bond					0.00000	101.32141			0.00	0	0
<b>Total NBG05G SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBG05G</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11/ On 28/11/2020 Spot Bond			7.57500	101.87394	7.57500	101.81154		30,300,000,000,000.00	4,000,000,000	2,000,000,000	
<b>Total NBK11A SPOT</b>								<b>30,300,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For NBK11A</b>								<b>30,300,000,000,000.00</b>	<b>4,000,000,000</b>	<b>2,000,000,000</b>	
NBK12/ On 19/03/2021 Spot Bond			7.53500	104.65567	7.53500	104.59190		0.00	0	190,000,000	
<b>Total NBK12A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>190,000,000</b>	
<b>Total For NBK12A</b>								<b>0.00</b>	<b>0</b>	<b>190,000,000</b>	
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.52447	9.38000	102.44705		0.00	0	0	
<b>Total NBK12A/R208 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK12A/R208</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK13/ On 19/03/2024 Spot Bond			8.63000	106.44962	8.63000	106.37552		0.00	0	0	
<b>Total NBK13A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK13A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK14/ On 25/06/2021 Spot Bond			7.44500	102.61454	7.44500	102.55308		0.00	0	0	
<b>Total NBK14A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK14A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK15/ On 11/02/2022 Spot Bond			7.69500	105.39011	7.69500	105.32527		0.00	0	0	
<b>Total NBK15A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK15A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK16/ On 12/02/2025 Spot Bond			8.28500	108.24288	8.28500	108.17127		0.00	0	1,156,402,200	
<b>Total NBK16A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,156,402,200</b>	
<b>Total For NBK16A</b>								<b>0.00</b>	<b>0</b>	<b>1,156,402,200</b>	
NBK17/ On 22/04/2026 Spot Bond			8.53500	108.57312	8.53500	108.49876		0.00	0	1,220,000,000	
<b>Total NBK17A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>	
<b>Total For NBK17A</b>								<b>0.00</b>	<b>0</b>	<b>1,220,000,000</b>	
NBK18/ On 01/06/2020 Spot Bond			8.18000	101.07370	8.18000	101.00810		8,180,000,000,000.00	1,000,000,000	550,000,000	
<b>Total NBK18A SPOT</b>								<b>8,180,000,000,000.00</b>	<b>1,000,000,000</b>	<b>550,000,000</b>	
<b>Total For NBK18A</b>								<b>8,180,000,000,000.00</b>	<b>1,000,000,000</b>	<b>550,000,000</b>	
NBK19/ On 01/06/2022 Spot Bond			8.22500	103.73200	8.22500	103.66349		0.00	0	0	
<b>Total NBK19A SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For NBK19A</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
NBK20/ On 01/06/2026 Spot Bond			8.54000	109.58566	8.54000	109.51057		435,540,000,000.00	51,000,000	17,000,000	
<b>Total NBK20A SPOT</b>								<b>435,540,000,000.00</b>	<b>51,000,000</b>	<b>17,000,000</b>	
<b>Total For NBK20A</b>								<b>435,540,000,000.00</b>	<b>51,000,000</b>	<b>17,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond					0.00000	100.07768			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 21/07/2027 Spot Bond			9.83500	108.75238	9.83500	108.66730			0.00	0	130,000,000
<b>Total NBK21A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For NBK21A</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
NBK22I On 19/11/2022 Spot Bond			8.21000	105.74305	8.21000	105.67296			0.00	0	0
<b>Total NBK22A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 19/11/2025 Spot Bond			9.34500	107.06559	9.34500	106.98503		196,245,000,000.00		21,000,000	7,000,000
<b>Total NBK23A SPOT</b>								<b>196,245,000,000.00</b>		<b>21,000,000</b>	<b>7,000,000</b>
<b>Total For NBK23A</b>								<b>196,245,000,000.00</b>		<b>21,000,000</b>	<b>7,000,000</b>
NBK23I On 12/02/2020 Spot Bond					0.00000	101.07915			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24I On 19/11/2027 Spot Bond			9.32500	109.97929	9.32500	109.89671			0.00	0	1,000,000,000
<b>Total NBK24A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For NBK24A</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
NBK24I On 11/02/2022 Spot Bond					0.00000	100.99122			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 17/02/2023 Spot Bond			8.53000	8.53000	8.53000	109.48957			0.00	0	0
<b>Total NBK25A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond					0.00000	103.87869			0.00	0	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK26I On 10/05/2023 Spot Bond			100.00000	17.66368	100.00000	17.54602			0.00	0	340,000,000
<b>Total NBK26A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>340,000,000</b>
<b>Total For NBK26A</b>									<b>0.00</b>	<b>0</b>	<b>340,000,000</b>
NBK26I On 22/04/2026 Spot Bond					0.00000	104.56057			0.00	0	0
<b>Total NBK26B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK26B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK27I On 10/05/2026 Spot Bond			9.63500	108.50486	9.63500	108.42075			0.00	0	0
<b>Total NBK27A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK27A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28/ On 02/08/2023 Spot Bond			8.17000	109.62344	8.17000	109.55190			0.00	0	750,000,000
<b>Total NBK28A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
<b>Total For NBK28A</b>									<b>0.00</b>	<b>0</b>	<b>750,000,000</b>
NBK28I On 19/11/2020 Spot Bond					0.00000	101.32857			0.00	0	0
<b>Total NBK28B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK28B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK29/ On 31/07/2026 Spot Bond			9.07500	111.19071	9.07500	111.11029			0.00	0	0
<b>Total NBK29A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK29A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK30/ On 20/02/2024 Spot Bond			8.16500	108.31109	8.16500	108.24044		440,910,000,000.00		54,000,000	118,000,000
<b>Total NBK30A SPOT</b>								<b>440,910,000,000.00</b>		<b>54,000,000</b>	<b>118,000,000</b>
<b>Total For NBK30A</b>								<b>440,910,000,000.00</b>		<b>54,000,000</b>	<b>118,000,000</b>
NBK30I On 18/02/2021 Spot Bond					0.00000	101.78734			0.00	0	0
<b>Total NBK30B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK30B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31/ On 09/11/2023 Spot Bond			8.11000	105.46623	8.11000	105.39715			0.00	0	0
<b>Total NBK31A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK31I On 17/02/2023 Spot Bond					0.00000	100.87453			0.00	0	0
<b>Total NBK31B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK31B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK34I On 10/05/2021 Spot Bond					0.00000	101.90173			0.00	0	0
<b>Total NBK34B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK34B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK35I On 10/05/2023 Spot Bond					0.00000	102.62639			0.00	0	50,000,000
<b>Total NBK35B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For NBK35B</b>									<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
NBK36I On 10/05/2026 Spot Bond					0.00000	105.70935			0.00	0	0
<b>Total NBK36B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK36B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK38I On 02/08/2021 Spot Bond					0.00000	102.26478			0.00	0	0
<b>Total NBK38B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK38B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK4 On 28/10/2024 Spot Bond			10.85000	10.85000	10.85000	60.71663			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK40I On 31/07/2026 Spot Bond					0.00000	105.52726				0.00	0	0
<b>Total NBK40B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK40B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK41I On 20/02/2020 Spot Bond					0.00000	100.88464				0.00	0	0
<b>Total NBK41B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK41B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK42I On 21/02/2022 Spot Bond					0.00000	101.63077				0.00	0	0
<b>Total NBK42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK43I On 20/02/2024 Spot Bond					0.00000	102.88288				0.00	0	50,000,000
<b>Total NBK43B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For NBK43B</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
NBK44I On 15/02/2021 Spot Bond					0.00000	101.13419				0.00	0	0
<b>Total NBK44B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK44B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK45I On 15/02/2023 Spot Bond					0.00000	101.71882				0.00	0	0
<b>Total NBK45B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK45B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK46I On 15/08/2025 Spot Bond					0.00000	102.02984				0.00	0	0
<b>Total NBK46B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK46B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK47I On 15/02/2028 Spot Bond					0.00000	102.67627				0.00	0	0
<b>Total NBK47B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK47B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK48I On 09/11/2021 Spot Bond					0.00000	101.06068				0.00	0	0
<b>Total NBK48B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK48B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK49I On 09/11/2023 Spot Bond					0.00000	101.46571				0.00	0	0
<b>Total NBK49B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK49B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK50I On 09/11/2025 Spot Bond					0.00000	101.35565				0.00	0	0
<b>Total NBK50B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK50B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK51I On 21/02/2022 Spot Bond					0.00000	100.93655				0.00	0	0
<b>Total NBK51B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK51B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK52I On 21/02/2024 Spot Bond					0.00000	100.77849				0.00	0	0
<b>Total NBK52B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK52B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK53I On 21/02/2026 Spot Bond					0.00000	101.13469				0.00	0	0
<b>Total NBK53B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK53B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK54I On 21/02/2029 Spot Bond					0.00000	100.77177				0.00	0	0
<b>Total NBK54B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK54B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond					0.00000	101.96576				0.00	0	0
<b>Total NBK7B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.15619				0.00	0	480,000,000
<b>Total NBKB55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
<b>Total For NBKB55</b>										<b>0.00</b>	<b>0</b>	<b>480,000,000</b>
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.17629				0.00	0	0
<b>Total NBKB56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.19201				0.00	0	0
<b>Total NBKB57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.53857				0.00	0	0
<b>Total NBKB58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBKB58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.09075				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NCLN82/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.02000	105.00137	10.02000	104.91679				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.09022				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			10.05500	104.26184	10.05500	104.17757				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.09075				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.09149				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.09255				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.06888				0.00	0	0
<b>Total NCLN94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN94</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.80113				0.00	0	0
<b>Total NDAL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NDAL01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NED06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NED12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2020 Spot Bond					0.00000	101.80571				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED19 On 01/07/2020 Spot Bond					0.00000	103.58641				0.00	0	0
<b>Total NED19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED20 On 01/07/2020 Spot Bond			7.85000	101.54874	7.85000	107.12059				0.00	0	3,030,000,000
<b>Total NED20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NED20</b>										<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.75358				0.00	0	20,000,000
<b>Total NEDT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
<b>Total For NEDT1A</b>										<b>0.00</b>	<b>0</b>	<b>20,000,000</b>
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.50360				0.00	0	0
<b>Total NEDT1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDT1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NET52 On 23/01/2020 Spot Bond					0.00000	101.47575				0.00	0	0
<b>Total NET52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NET52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL01 On 22/09/2021 Spot Bond					0.00000	103.24075				0.00	0	10,000,000
<b>Total NGL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For NGL01</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
NGL02 On 15/03/2022 Spot Bond					0.00000	104.63531				0.00	200,000,000	10,000,000
<b>Total NGL02 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>10,000,000</b>
<b>Total For NGL02</b>										<b>0.00</b>	<b>200,000,000</b>	<b>10,000,000</b>
NGL03 On 26/05/2022 Spot Bond					0.00000	100.81204				0.00	0	0
<b>Total NGL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL04 On 20/03/2023 Spot Bond					0.00000	104.33160				0.00	0	300,000,000
<b>Total NGL04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For NGL04</b>										<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
NGL05 On 26/07/2023 Spot Bond					0.00000	103.70544				0.00	0	0
<b>Total NGL05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL06 On 01/12/2023 Spot Bond					0.00000	102.05155				0.00	0	0
<b>Total NGL06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGL07 On 09/04/2024 Spot Bond					0.00000	101.91641				0.00	0	0
<b>Total NGL07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGL07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1/ On 01/07/2022 Spot Bond					0.00000	108.09784				0.00	0	0
<b>Total NGLT1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGLT1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.00291				0.00	2,862,000,000	1,008,000,000
<b>Total NGLT1B SPOT</b>										<b>0.00</b>	<b>2,862,000,000</b>	<b>1,008,000,000</b>
<b>Total For NGLT1B</b>										<b>0.00</b>	<b>2,862,000,000</b>	<b>1,008,000,000</b>
NGT10: On 25/03/2024 Spot Bond					0.00000	101.09496				0.00	0	0
<b>Total NGT103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NGT103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NGT10: On 15/01/2025 Spot Bond					0.00000	102.35642				0.00	3,844,000,000	1,270,000,000
<b>Total NGT104 SPOT</b>										<b>0.00</b>	<b>3,844,000,000</b>	<b>1,270,000,000</b>
<b>Total For NGT104</b>										<b>0.00</b>	<b>3,844,000,000</b>	<b>1,270,000,000</b>
NGT10: On 22/05/2025 Spot Bond					0.00000	100.97014				0.00	0	0
<b>Total NGT105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NGT105</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 12/05/2021 Spot Bond			13.50000	101.62815	13.50000	101.51879			0.00	0	0
<b>Total NHM002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2021 Spot Bond					0.00000	101.89964			0.00	0	0
<b>Total NHM006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 16/04/2022 Spot Bond					0.00000	101.99318			0.00	0	0
<b>Total NHM007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2020 Spot Bond					0.00000	101.43920			0.00	0	0
<b>Total NHM008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 26/04/2022 Spot Bond					0.00000	101.64843			0.00	0	0
<b>Total NHM009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2020 Spot Bond					0.00000	100.73612			0.00	0	0
<b>Total NHM010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 24/05/2022 Spot Bond					0.00000	100.84178			0.00	0	0
<b>Total NHM011 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM011</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 13/06/2022 Spot Bond					0.00000	100.31759			0.00	0	0
<b>Total NHM012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NHM01 On 09/09/2020 Spot Bond					0.00000	100.37982			0.00	0	90,000,000
<b>Total NHM013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
<b>Total For NHM013</b>									<b>0.00</b>	<b>0</b>	<b>90,000,000</b>
NHM01 On 20/11/2021 Spot Bond					0.00000	100.87128			0.00	0	150,000,000
<b>Total NHM014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
<b>Total For NHM014</b>									<b>0.00</b>	<b>0</b>	<b>150,000,000</b>
NHM01 On 13/12/2024 Spot Bond					0.00000	100.30416			0.00	0	0
<b>Total NHM015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NHM015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI202 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	201.26886			0.00	0	0
<b>Total NI202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI210 On 31/03/2028 Spot Bond			4.34500	4.34500	4.34500	177.66656			0.00	0	0
<b>Total NI210 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI210</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI25 On 31/01/2025 Spot Bond			4.31500	4.31500	4.31500	131.80508			0.00	0	0
<b>Total NI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI29 On 31/03/2029 Spot Bond			4.53000	4.53000	4.53000	94.00748			0.00	0	440,000,000
<b>Total NI29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
<b>Total For NI29</b>									<b>0.00</b>	<b>0</b>	<b>440,000,000</b>
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NI33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NI38 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	102.16928			0.00	0	0
<b>Total NI38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NI38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			4.42000	4.42000	4.42000	131.15415			0.00	0	0
<b>Total NILB11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
<b>Total NILB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			4.81000	4.81000	4.81000	128.76844			0.00	0	0
<b>Total NILB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			4.48500	4.48500	4.48500	175.88061			0.00	0	0
<b>Total NILB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB15 On 31/03/2028 Spot Bond			5.19500	167.24744	5.19500	167.13433			0.00	0	0
<b>Total NILB15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NILB17 On 31/01/2038 Spot Bond			4.69500	104.14072	4.69500	104.07467			0.00	0	0
<b>Total NILB17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NILB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			7.27500	105.10308	7.27500	105.04188				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN010 On 01/10/2020 Spot Bond					0.00000	99.81901				0.00	0	2,000,000,000
<b>Total NN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For NN010</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
NN011 On 23/06/2021 Spot Bond					0.00000	100.02025				0.00	0	2,500,000,000
<b>Total NN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For NN011</b>										<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
NN013 On 09/09/2020 Spot Bond					0.00000	100.34231				0.00	0	0
<b>Total NN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN014 On 10/09/2024 Spot Bond					0.00000	100.28492				0.00	0	0
<b>Total NN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN015 On 20/09/2020 Spot Bond					0.00000	101.57514				0.00	0	0
<b>Total NN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN016 On 20/03/2024 Spot Bond					0.00000	101.42600				0.00	0	0
<b>Total NN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN019 On 11/10/2022 Spot Bond					0.00000	101.21853				0.00	0	0
<b>Total NN019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN02 On 24/07/2023 Spot Bond					0.00000	111.86165				0.00	0	0
<b>Total NN02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN022 On 31/10/2025 Spot Bond					0.00000	100.32384				0.00	0	0
<b>Total NN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN023 On 07/11/2025 Spot Bond					0.00000	100.63498				0.00	0	0
<b>Total NN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NN026 On 21/11/2025 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total NN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NN026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN028I On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			860,000,000,000,000.00	18,600,000,000	18,600,000,000
<b>Total NN028U SPOT</b>									<b>0,000,000,000,000.00</b>	<b>18,600,000,000</b>	<b>18,600,000,000</b>
<b>Total For NN028U</b>									<b>0,000,000,000,000.00</b>	<b>18,600,000,000</b>	<b>18,600,000,000</b>
NN03 On 23/11/2023 Spot Bond					0.00000	100.69781			0.00	0	0
<b>Total NN03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN04 On 22/02/2024 Spot Bond					0.00000	100.77616			0.00	0	0
<b>Total NN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN05 On 12/03/2024 Spot Bond					0.00000	100.28627			0.00	0	0
<b>Total NN05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN06 On 12/03/2026 Spot Bond					0.00000	100.29593			0.00	0	0
<b>Total NN06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN08 On 28/05/2020 Spot Bond					0.00000	105.25636			0.00	0	0
<b>Total NN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total NN09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NN09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF02 On 01/08/2022 Spot Bond					0.00000	103.98254			0.00	0	0
<b>Total NNF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF03 On 01/08/2022 Spot Bond					0.00000	103.98254			0.00	0	4,000,000,000
<b>Total NNF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For NNF03</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
NNF04 On 05/08/2024 Spot Bond					0.00000	101.83003			0.00	0	0
<b>Total NNF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF05 On 21/02/2020 Spot Bond					0.00000	104.18353			0.00	0	0
<b>Total NNF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF06 On 12/09/2024 Spot Bond					0.00000	107.21327			0.00	0	0
<b>Total NNF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NNF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF07 On 20/09/2020 Spot Bond					0.00000	104.61709			0.00	0	0
<b>Total NNF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF08 On 22/09/2020 Spot Bond					0.00000	104.49934			0.00	0	0
<b>Total NNF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NNF09 On 03/06/2020 Spot Bond					0.00000	104.94209			0.00	0	0
<b>Total NNF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NNF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			8.91000	8.91000	8.91000	101.51266			0.00	0	0
<b>Total NQ1A10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.80591			0.00	0	0
<b>Total NQ1A24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.76244			0.00	0	0
<b>Total NQ1A25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.76338			0.00	0	0
<b>Total NQ1A27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A27</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.73300			0.00	0	0
<b>Total NQ1A28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			8.10500	8.10500	8.10500	101.93633			0.00	0	0
<b>Total NQ1B10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.76083			0.00	0	0
<b>Total NQ1B17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.79794			0.00	0	0
<b>Total NQ1B20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.77626			0.00	0	0
<b>Total NQ1B21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQ1B21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			8.30500	8.30500	8.30500	101.95281				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.79799				0.00	0	0
<b>Total NQ1C17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond					0.00000	100.88433				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/10/2022 Spot Bond			8.02500	112.44646	8.02500	112.37357				0.00	0	0
<b>Total NRA022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 31/05/2023 Spot Bond			4.47000	182.95737	4.47000	182.84427				0.00	0	0
<b>Total NRA023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NRA02: On 30/11/2028 Spot Bond			10.31500	111.99971	10.31500	111.90742				0.00	0	6,400,000,000
<b>Total NRA028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>6,400,000,000</b>
<b>Total For NRA028</b>										<b>0.00</b>	<b>0</b>	<b>6,400,000,000</b>
NRA02: On 30/11/2028 Spot Bond			100.00000	13.06822	100.00000	12.98165				0.00	0	0
<b>Total NRA028/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NRA028/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total NSN97U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NSN97U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC19 On 27/07/2020 Spot Bond					0.00000	101.86476				0.00	0	0
<b>Total NTC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC20 On 27/07/2020 Spot Bond					0.00000	101.76892				0.00	0	0
<b>Total NTC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC21 On 24/03/2022 Spot Bond					0.00000	101.02101				0.00	0	0
<b>Total NTC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC22 On 15/02/2021 Spot Bond					0.00000	101.33401				0.00	0	0
<b>Total NTC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NTC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC23 On 15/02/2023 Spot Bond					0.00000	101.63579				0.00	0	0
<b>Total NTC23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC24 On 29/03/2021 Spot Bond					0.00000	99.86980				0.00	0	0
<b>Total NTC24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC25 On 07/09/2021 Spot Bond					0.00000	100.33685				0.00	0	0
<b>Total NTC25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC26 On 07/12/2023 Spot Bond					0.00000	100.41275				0.00	0	0
<b>Total NTC26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC27 On 12/06/2023 Spot Bond					0.00000	100.26986				0.00	0	0
<b>Total NTC27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NTC28 On 12/12/2024 Spot Bond					0.00000	100.27203				0.00	0	0
<b>Total NTC28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OMI01 On 22/11/2022 Spot Bond					0.00000	100.78399				0.00	0	0
<b>Total OMI01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OMI01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2020 Spot Bond					0.00000	100.36211				0.00	0	10,000,000
<b>Total OML04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
<b>Total For OML04</b>										<b>0.00</b>	<b>0</b>	<b>10,000,000</b>
OML05 On 19/03/2020 Spot Bond			7.97000	7.97000	7.97000	102.94680				0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2022 Spot Bond			8.83000	105.73414	8.83000	105.65887				0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>										<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2025 Spot Bond			10.17500	106.04894	10.17500	105.96223				0.00	0	1,030,000,000
<b>Total OML07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,000</b>
<b>Total For OML07</b>										<b>0.00</b>	<b>0</b>	<b>1,030,000,000</b>
OML08 On 14/09/2020 Spot Bond					0.00000	101.09768				0.00	0	140,000,000
<b>Total OML08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For OML08</b>										<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
OML09 On 14/09/2022 Spot Bond			8.83000	107.98634	8.83000	107.90947				0.00	0	1,000,000,000
<b>Total OML09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML09</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OML10 On 14/09/2025 Spot Bond			10.27500	107.76871	10.27500	107.67975				0.00	0	920,000,000
<b>Total OML10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
<b>Total For OML10</b>										<b>0.00</b>	<b>0</b>	<b>920,000,000</b>
OML11 On 11/06/2024 Spot Bond					0.00000	100.41037				0.00	0	2,163,000,000
<b>Total OML11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,163,000,000</b>
<b>Total For OML11</b>										<b>0.00</b>	<b>0</b>	<b>2,163,000,000</b>
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBAJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBAV1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBAV1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBBJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBBJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBDJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBDJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBGJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBGJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBJJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBJJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PBKS1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBKX1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBKX1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLS1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBLT1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBLT1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBUJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBUJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PBVJ1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBVJ1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM38 On 12/06/2020 Spot Bond					0.00000	100.28569				0.00	0	0
<b>Total PMM38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total PMM46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM48 On 28/02/2020 Spot Bond					0.00000	100.60173				0.00	980,000,000	490,000,000
<b>Total PMM48 SPOT</b>										<b>0.00</b>	<b>980,000,000</b>	<b>490,000,000</b>
<b>Total For PMM48</b>										<b>0.00</b>	<b>980,000,000</b>	<b>490,000,000</b>
PMM50 On 28/02/2020 Spot Bond					0.00000	100.58771				0.00	0	0
<b>Total PMM50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM51 On 28/02/2022 Spot Bond					0.00000	100.62266				0.00	0	0
<b>Total PMM51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PMM51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM53 On 08/10/2021 Spot Bond					0.00000	101.77769			0.00	0	300,000,000
<b>Total PMM53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
<b>Total For PMM53</b>									<b>0.00</b>	<b>0</b>	<b>300,000,000</b>
PMM54 On 07/05/2021 Spot Bond					0.00000	101.08747			0.00	1,516,000,000	758,000,000
<b>Total PMM54 SPOT</b>									<b>0.00</b>	<b>1,516,000,000</b>	<b>758,000,000</b>
<b>Total For PMM54</b>									<b>0.00</b>	<b>1,516,000,000</b>	<b>758,000,000</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.77500			0.00	0	0
<b>Total PRE2A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2A On 20/02/2022 Spot Bond					0.00000	100.80712			0.00	0	0
<b>Total PRE2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2B On 20/02/2022 Spot Bond					0.00000	100.87131			0.00	0	0
<b>Total PRE2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2C On 20/02/2022 Spot Bond					0.00000	100.88047			0.00	0	0
<b>Total PRE2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE2D On 20/02/2022 Spot Bond					0.00000	100.88963			0.00	0	0
<b>Total PRE2D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE2D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Spot Bond			8.24000	111.99047	8.27500	111.71974			444,524,696,440,000.00	296,665,618,500	506,661,583,700
<b>Total R186 SPOT</b>									<b>14,524,696,440,000.00</b>	<b>296,665,618,500</b>	<b>506,661,583,700</b>
<b>Total For R186</b>									<b>14,524,696,440,000.00</b>	<b>296,665,618,500</b>	<b>506,661,583,700</b>
R197 On 07/12/2023 Spot Bond			3.27000	298.68313	3.27000	298.52725			1,280,532,000,000.00	391,600,000	53,743,535,000
<b>Total R197 SPOT</b>									<b>1,280,532,000,000.00</b>	<b>391,600,000</b>	<b>53,743,535,000</b>
<b>Total For R197</b>									<b>1,280,532,000,000.00</b>	<b>391,600,000</b>	<b>53,743,535,000</b>
R202 On 07/12/2033 Spot Bond			3.82000	224.29858	3.82000	224.17158			11,199,935,928,000.00	2,931,920,400	241,583,940,000
<b>Total R202 SPOT</b>									<b>11,199,935,928,000.00</b>	<b>2,931,920,400</b>	<b>241,583,940,000</b>
<b>Total For R202</b>									<b>11,199,935,928,000.00</b>	<b>2,931,920,400</b>	<b>241,583,940,000</b>
R2023 On 28/02/2023 Spot Bond			7.19000	104.07503	7.23000	103.90103			288,103,777,823,000.00	457,316,241,700	457,805,396,100
<b>Total R2023 SPOT</b>									<b>18,103,777,823,000.00</b>	<b>457,316,241,700</b>	<b>457,805,396,100</b>
<b>Total For R2023</b>									<b>18,103,777,823,000.00</b>	<b>457,316,241,700</b>	<b>457,805,396,100</b>
R2030 On 31/01/2030 Spot Bond			9.05000	96.37090	9.05000	96.30139			016,303,797,910,000.00	112,298,762,200	1,026,149,442,300
<b>Total R2030 SPOT</b>									<b>16,303,797,910,000.00</b>	<b>112,298,762,200</b>	<b>1,026,149,442,300</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R2030</b>									<b>16,303,797,910,000.00</b>	<b>112,298,762,200</b>	<b>1026,149,442,300</b>
R2032 On 31/03/2032 Spot Bond			9.44500	93.38900	9.44500	93.31838			898,586,799,049,000.00	95,138,888,200	595,281,796,100
<b>Total R2032 SPOT</b>									<b>18,586,799,049,000.00</b>	<b>95,138,888,200</b>	<b>595,281,796,100</b>
<b>Total For R2032</b>									<b>18,586,799,049,000.00</b>	<b>95,138,888,200</b>	<b>595,281,796,100</b>
R2035 On 28/02/2035 Spot Bond			9.78000	95.78834	9.78000	95.71257			523,975,578,714,000.00	360,324,701,300	1,345,161,162,400
<b>Total R2035 SPOT</b>									<b>13,975,578,714,000.00</b>	<b>360,324,701,300</b>	<b>345,161,162,400</b>
<b>Total For R2035</b>									<b>13,975,578,714,000.00</b>	<b>360,324,701,300</b>	<b>345,161,162,400</b>
R2037 On 31/01/2037 Spot Bond			9.94500	91.66064	9.94500	91.58814			408,804,250,020,000.00	342,765,636,000	872,245,140,200
<b>Total R2037 SPOT</b>									<b>18,804,250,020,000.00</b>	<b>342,765,636,000</b>	<b>372,245,140,200</b>
<b>Total For R2037</b>									<b>18,804,250,020,000.00</b>	<b>342,765,636,000</b>	<b>372,245,140,200</b>
R2040 On 31/01/2040 Spot Bond			10.07000	94.47677	10.07000	94.40114			331,586,198,610,000.00	32,928,123,000	1,272,574,867,500
<b>Total R2040 SPOT</b>									<b>11,586,198,610,000.00</b>	<b>32,928,123,000</b>	<b>272,574,867,500</b>
<b>Total For R2040</b>									<b>11,586,198,610,000.00</b>	<b>32,928,123,000</b>	<b>272,574,867,500</b>
R2044 On 31/01/2044 Spot Bond			10.14500	91.04238	10.14500	90.96896			178,579,074,224,000.00	510,456,291,200	1,270,123,089,900
<b>Total R2044 SPOT</b>									<b>18,579,074,224,000.00</b>	<b>510,456,291,200</b>	<b>270,123,089,900</b>
<b>Total For R2044</b>									<b>18,579,074,224,000.00</b>	<b>510,456,291,200</b>	<b>270,123,089,900</b>
R2048 On 28/02/2048 Spot Bond			10.12000	90.12876	10.12000	90.05505			264,693,179,856,000.00	520,226,598,800	1,555,826,271,600
<b>Total R2048 SPOT</b>									<b>14,693,179,856,000.00</b>	<b>520,226,598,800</b>	<b>555,826,271,600</b>
<b>Total For R2048</b>									<b>14,693,179,856,000.00</b>	<b>520,226,598,800</b>	<b>555,826,271,600</b>
R207 On 15/01/2020 Spot Bond			6.90000	103.25414	6.90000	103.19582			0.00	0	314,850,600
<b>Total R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>314,850,600</b>
<b>Total For R207</b>									<b>0.00</b>	<b>0</b>	<b>314,850,600</b>
R208 On 31/03/2021 Spot Bond			6.70000	101.66852	6.70000	101.61362			267,828,094,460,000.00	189,228,073,800	484,090,858,800
<b>Total R208 SPOT</b>									<b>17,828,094,460,000.00</b>	<b>189,228,073,800</b>	<b>484,090,858,800</b>
<b>Total For R208</b>									<b>17,828,094,460,000.00</b>	<b>189,228,073,800</b>	<b>484,090,858,800</b>
R209 On 31/03/2036 Spot Bond			9.78000	73.03160	9.81500	72.75313			525,123,557,634,000.00	53,693,615,300	1,305,851,568,200
<b>Total R209 SPOT</b>									<b>15,123,557,634,000.00</b>	<b>53,693,615,300</b>	<b>305,851,568,200</b>
<b>Total For R209</b>									<b>15,123,557,634,000.00</b>	<b>53,693,615,300</b>	<b>305,851,568,200</b>
R210 On 31/03/2028 Spot Bond			3.63500	187.15297	3.63500	187.04980			1,599,400,000,000.00	440,000,000	38,383,400,000
<b>Total R210 SPOT</b>									<b>1,599,400,000,000.00</b>	<b>440,000,000</b>	<b>38,383,400,000</b>
<b>Total For R210</b>									<b>1,599,400,000,000.00</b>	<b>440,000,000</b>	<b>38,383,400,000</b>
R212 On 31/01/2022 Spot Bond			3.08000	162.53225	3.08000	162.45015			133,890,680,000,000.00	43,471,000,000	294,769,169,000
<b>Total R212 SPOT</b>									<b>13,890,680,000,000.00</b>	<b>43,471,000,000</b>	<b>294,769,169,000</b>
<b>Total For R212</b>									<b>13,890,680,000,000.00</b>	<b>43,471,000,000</b>	<b>294,769,169,000</b>
R213 On 28/02/2031 Spot Bond			9.25000	86.79521	9.28000	86.54588			305,426,299,075,000.00	573,559,599,900	453,147,091,200
<b>Total R213 SPOT</b>									<b>15,426,299,075,000.00</b>	<b>573,559,599,900</b>	<b>453,147,091,200</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R213</b>									<b>15,426,299,075,000.00</b>	<b>573,559,599,900</b>	<b>453,147,091,200</b>
R214 On 28/02/2041 Spot Bond			10.03000	71.33747	10.03000	71.27964			676,469,632,720,000.00	266,846,424,000	616,759,065,800
<b>Total R214 SPOT</b>									<b>6,469,632,720,000.00</b>	<b>266,846,424,000</b>	<b>616,759,065,800</b>
<b>Total For R214</b>									<b>6,469,632,720,000.00</b>	<b>266,846,424,000</b>	<b>616,759,065,800</b>
RC0011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC001U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC001U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0021 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC002U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC002U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0031 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC003U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC003U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0041 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC004U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC004U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0051 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC005U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC005U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0061 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC006U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC006U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0071 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC007U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC007U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0081 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC008U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC008U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0091 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC009U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC009U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0101 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC010U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC010U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RC0111 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total RC011U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RC011U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC012I On 24/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC012U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC012U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC013I On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC013U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC013U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC014I On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RC015I On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RC015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RC015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDF12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF15U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF15U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF16U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF18U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF18U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF19U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF19U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RDF26U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF26U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.01157				0.00	0	0
<b>Total RDFB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.52749				0.00	0	0
<b>Total RDFB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.09675				0.00	0	0
<b>Total RDFB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.75330				0.00	0	0
<b>Total RDFB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.40956				0.00	0	0
<b>Total RDFB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.64511				0.00	0	0
<b>Total RDFB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.27758				0.00	0	0
<b>Total RDFB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.76807				0.00	0	0
<b>Total RDFB15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.07913				0.00	0	0
<b>Total RDFB16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.06074				0.00	0	0
<b>Total RDFB17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.20385				0.00	0	0
<b>Total RDFB18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.02099				0.00	0	0
<b>Total RDFB19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.02158				0.00	0	0
<b>Total RDFB20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.02218				0.00	0	0
<b>Total RDFB21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2: On 29/03/2024 Spot Bond					0.00000	99.86780				0.00	0	0
<b>Total RDFB22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.81532				0.00	0	0
<b>Total RDFB23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDFB23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.93768				0.00	0	0
<b>Total RDFB24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.60665				0.00	0	0
<b>Total RDFB26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.43383				0.00	0	0
<b>Total RDFC48 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC48</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.20321				0.00	0	0
<b>Total RDFC49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.78212				0.00	0	0
<b>Total RDFC50 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
REB17U On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total REB17U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For REB17U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED12 On 12/04/2021 Spot Bond					0.00000	102.29408				0.00	0	50,000,000
<b>Total RED121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For RED121</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
RED20 On 05/01/2020 Spot Bond					0.00000	102.52012				0.00	0	0
<b>Total RED204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED20 On 05/07/2020 Spot Bond					0.00000	102.83947				0.00	0	0
<b>Total RED205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED30 On 16/09/2021 Spot Bond					0.00000	100.21578				0.00	0	0
<b>Total RED301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED50 On 05/12/2022 Spot Bond					0.00000	100.61401				0.00	0	0
<b>Total RED501 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED501</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60 On 09/03/2022 Spot Bond					0.00000	100.95449				0.00	0	0
<b>Total RED601 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RED601</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED60: On 09/03/2022 Spot Bond					0.00000	101.18266				0.00	0	0
<b>Total RED602 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED602</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED70: On 17/04/2022 Spot Bond					0.00000	102.72148				0.00	5,000,000,000	2,500,000,000
<b>Total RED702 SPOT</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
<b>Total For RED702</b>										<b>0.00</b>	<b>5,000,000,000</b>	<b>2,500,000,000</b>
RED80: On 06/04/2021 Spot Bond					0.00000	102.62658				0.00	0	0
<b>Total RED801 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED801</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RED90: On 28/07/2022 Spot Bond					0.00000	101.98260				0.00	0	0
<b>Total RED901 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RED901</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03: On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04: On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES35: On 25/08/2021 Spot Bond					0.00000	101.28475				0.00	0	0
<b>Total RES35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES38: On 01/08/2020 Spot Bond					0.00000	101.20672				0.00	0	0
<b>Total RES38 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES38</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES40: On 13/10/2022 Spot Bond					0.00000	101.65532				0.00	0	0
<b>Total RES40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES41: On 30/11/2022 Spot Bond					0.00000	100.51725				0.00	0	0
<b>Total RES41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES42: On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES42U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES42U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES44: On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES44U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES44U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES45U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES45U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES46U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES46U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RES47U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES47U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			7.78000	104.49494	7.78000	104.42958				0.00	0	0
<b>Total RW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RW23 On 10/12/2023 Spot Bond			8.88000	102.49561	8.88000	102.42264				0.00	0	179,077,900
<b>Total RW23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
<b>Total For RW23</b>										<b>0.00</b>	<b>0</b>	<b>179,077,900</b>
RW28 On 10/12/2028 Spot Bond			10.90000	96.77868	10.90000	96.69453				0.00	0	0
<b>Total RW28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RW28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK12/ On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total SBK12/R157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK12/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK18 On 24/10/2020 Spot Bond					0.00000	102.31493				0.00	0	500,000,000
<b>Total SBK18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For SBK18</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
SBK21 On 28/01/2020 Spot Bond					0.00000	101.79202				0.00	0	0
<b>Total SBK21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK22 On 28/05/2020 Spot Bond					0.00000	101.73071				0.00	0	0
<b>Total SBK22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBK23 On 28/05/2022 Spot Bond			9.43000	105.41851	9.43000	105.33848				0.00	0	2,350,000,000
<b>Total SBK23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,350,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBK23</b>									<b>0.00</b>	<b>0</b>	<b>2,350,000,000</b>
SBK24 On 19/10/2020 Spot Bond					0.00000	103.65902			0.00	0	0
<b>Total SBK24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total SBK24/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK24/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK25 On 25/04/2021 Spot Bond					0.00000	105.36903			0.00	0	1,190,000,000
<b>Total SBK25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,190,000,000</b>
<b>Total For SBK25</b>									<b>0.00</b>	<b>0</b>	<b>1,190,000,000</b>
SBK26 On 25/04/2021 Spot Bond			8.77500	106.34699	8.77500	106.27216			0.00	0	190,000,000
<b>Total SBK26 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
<b>Total For SBK26</b>									<b>0.00</b>	<b>0</b>	<b>190,000,000</b>
SBN01 On 31/07/2021 Spot Bond					0.00000	101.22496			0.00	0	0
<b>Total SBN01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2021 Spot Bond					0.00000	101.07447			0.00	600,000,000	300,000,000
<b>Total SBS18 SPOT</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For SBS18</b>									<b>0.00</b>	<b>600,000,000</b>	<b>300,000,000</b>
SBS19 On 23/06/2021 Spot Bond			7.65500	103.60007	7.65500	103.53630			0.00	0	340,000,000
<b>Total SBS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>340,000,000</b>
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>340,000,000</b>
SBS20 On 15/05/2026 Spot Bond			8.52500	108.53196	8.52500	108.45731			0.00	0	130,000,000
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
SBS21 On 15/05/2026 Spot Bond					0.00000	105.41327			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			8.06000	110.70956	8.06000	110.63826			0.00	0	260,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
SBS3 On 25/05/2026 Spot Bond			8.98500	96.94390	8.98500	96.87370			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS31 On 12/06/2027 Spot Bond			8.79500	105.72602	8.79500	105.65146			0.00	0	10,383,200
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,383,200</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>10,383,200</b>
SBS34 On 19/09/2024 Spot Bond			9.07500	106.58991	9.07500	106.51197			0.00	0	3,500,000,000
<b>Total SBS34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
<b>Total For SBS34</b>									<b>0.00</b>	<b>0</b>	<b>3,500,000,000</b>
SBS36 On 29/01/2020 Spot Bond					0.00000	101.32287			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			7.57000	103.28064	7.57000	103.21685			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			8.36500	106.67189	8.36500	106.60066			0.00	0	10,020,000,000
<b>Total SBS38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,020,000,000</b>
<b>Total For SBS38</b>									<b>0.00</b>	<b>0</b>	<b>10,020,000,000</b>
SBS39 On 29/01/2030 Spot Bond			9.28000	106.74622	9.28000	106.66732			0.00	0	130,000,000
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>130,000,000</b>
SBS4 On 16/11/2021 Spot Bond			7.83000	102.28136	7.83000	102.21663			0.00	0	580,000,000
<b>Total SBS4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
<b>Total For SBS4</b>									<b>0.00</b>	<b>0</b>	<b>580,000,000</b>
SBS40 On 12/11/2020 Spot Bond					0.00000	101.49598			0.00	0	0
<b>Total SBS40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS41 On 12/11/2022 Spot Bond			7.93500	106.38429	7.93500	106.31608			0.00	0	0
<b>Total SBS41 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS41</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS42 On 12/11/2025 Spot Bond			8.66500	110.24153	8.66500	110.16448			0.00	0	0
<b>Total SBS42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS43 On 12/11/2027 Spot Bond			8.76500	112.83213	8.76500	112.75239			0.00	0	0
<b>Total SBS43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS45 On 15/02/2021 Spot Bond					0.00000	101.63926			0.00	0	0
<b>Total SBS45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS46 On 15/02/2023 Spot Bond			7.94500	111.23753	7.94500	111.16690			0.00	0	0
<b>Total SBS46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS47 On 15/02/2023 Spot Bond					0.00000	102.95194			0.00	0	2,500,000,000
<b>Total SBS47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SBS47</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SBS48 On 31/01/2020 Spot Bond					0.00000	101.28782			0.00	0	0
<b>Total SBS48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS49 On 31/01/2022 Spot Bond					0.00000	102.16827			0.00	20,000,000	20,000,000
<b>Total SBS49 SPOT</b>									<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
<b>Total For SBS49</b>									<b>0.00</b>	<b>20,000,000</b>	<b>20,000,000</b>
SBS50 On 31/01/2022 Spot Bond			8.41000	105.78292	8.41000	105.71191			0.00	0	0
<b>Total SBS50 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS50</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS51 On 31/01/2024 Spot Bond			9.17000	9.17000	9.17000	105.89092			0.00	0	0
<b>Total SBS51 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS51</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS52 On 29/01/2030 Spot Bond					0.00000	104.51624			0.00	0	0
<b>Total SBS52 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS52</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS53 On 03/05/2027 Spot Bond					0.00000	104.48149			0.00	0	1,500,000,000
<b>Total SBS53 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For SBS53</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
SBS54 On 12/06/2020 Spot Bond					0.00000	100.58763			0.00	0	0
<b>Total SBS54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS55 On 12/06/2022 Spot Bond					0.00000	101.55059			0.00	0	0
<b>Total SBS55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS56 On 12/06/2022 Spot Bond			7.82500	102.83331	7.82500	102.76863			0.00	0	0
<b>Total SBS56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS56</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS57 On 12/06/2024 Spot Bond					0.00000	101.84685			0.00	0	0
<b>Total SBS57 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS57</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS58 On 12/06/2027 Spot Bond					0.00000	103.65718			0.00	0	0
<b>Total SBS58 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBS58</b>										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.96316				0.00	0	0
<b>Total SBS59 SPOT</b>										0.00	0	0
<b>Total For SBS59</b>										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.50953				0.00	0	0
<b>Total SBS60 SPOT</b>										0.00	0	0
<b>Total For SBS60</b>										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.73377				0.00	0	0
<b>Total SBS62 SPOT</b>										0.00	0	0
<b>Total For SBS62</b>										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.46448				0.00	0	0
<b>Total SBS63 SPOT</b>										0.00	0	0
<b>Total For SBS63</b>										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.13574				0.00	0	0
<b>Total SBS64 SPOT</b>										0.00	0	0
<b>Total For SBS64</b>										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.87763				0.00	0	0
<b>Total SBS65 SPOT</b>										0.00	0	0
<b>Total For SBS65</b>										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	99.93822				0.00	0	0
<b>Total SBS66 SPOT</b>										0.00	0	0
<b>Total For SBS66</b>										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	99.93459				0.00	0	2,000,000,000
<b>Total SBS67 SPOT</b>										0.00	0	2,000,000,000
<b>Total For SBS67</b>										0.00	0	2,000,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.73356				0.00	0	0
<b>Total SBS68 SPOT</b>										0.00	0	0
<b>Total For SBS68</b>										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.52136				0.00	0	0
<b>Total SBS69 SPOT</b>										0.00	0	0
<b>Total For SBS69</b>										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.17000	289.32355	4.17000	289.15160				0.00	0	10,000,000
<b>Total SBSI11 SPOT</b>										0.00	0	10,000,000
<b>Total For SBSI11</b>										0.00	0	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	202.34471				0.00	0	0
<b>Total SBSI14 SPOT</b>										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT101 On 31/03/2022 Spot Bond					0.00000	105.11439			0.00	2,000,000,000	1,000,000,000
<b>Total SBT101 SPOT</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For SBT101</b>									<b>0.00</b>	<b>2,000,000,000</b>	<b>1,000,000,000</b>
SBT102 On 30/09/2022 Spot Bond					0.00000	106.16926			0.00	0	0
<b>Total SBT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT103 On 31/03/2024 Spot Bond					0.00000	101.83664			0.00	0	7,180,000
<b>Total SBT103 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>7,180,000</b>
<b>Total For SBT103</b>									<b>0.00</b>	<b>0</b>	<b>7,180,000</b>
SBT201 On 13/02/2023 Spot Bond					0.00000	105.63008			0.00	0	0
<b>Total SBT201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT202 On 03/12/2023 Spot Bond					0.00000	101.52656			0.00	0	0
<b>Total SBT202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT203 On 03/12/2023 Spot Bond			9.28000	104.27468	9.28000	104.19718			0.00	0	0
<b>Total SBT203 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBT204 On 16/04/2024 Spot Bond					0.00000	101.73981			0.00	0	0
<b>Total SBT204 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBT204</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI004 On 20/01/2021 Spot Bond					0.00000	102.51095			0.00	0	0
<b>Total SGI004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI005 On 10/07/2021 Spot Bond					0.00000	102.52473			0.00	0	0
<b>Total SGI005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI006 On 11/07/2022 Spot Bond					0.00000	100.01807			0.00	0	0
<b>Total SGI006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11U On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SHS11U/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI4 On 15/08/2021 Spot Bond					0.00000	102.26709			0.00	7,000,000,000	3,500,000,000
<b>Total SLI4 SPOT</b>									<b>0.00</b>	<b>7,000,000,000</b>	<b>3,500,000,000</b>
<b>Total For SLI4</b>									<b>0.00</b>	<b>7,000,000,000</b>	<b>3,500,000,000</b>
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.94404			0.00	0	0
<b>Total SLRA2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.89337			0.00	0	0
<b>Total SLRA3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.91981			0.00	0	0
<b>Total SLRA4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.89348			0.00	0	0
<b>Total SLRA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRA5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.97039			0.00	0	0
<b>Total SLRB2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.97242			0.00	0	0
<b>Total SLRB3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.97779			0.00	0	0
<b>Total SLRB4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.92514			0.00	0	0
<b>Total SLRB5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.06728			0.00	0	0
<b>Total SLRC2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.01770			0.00	0	0
<b>Total SLRC3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.04099			0.00	0	0
<b>Total SLRC4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SLRC4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.72218				0.00	0	0
<b>Total SLRC5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SLRC5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT02 On 12/04/2021 Spot Bond					0.00000	102.93808				0.00	0	0
<b>Total SNT02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SNT03 On 12/04/2023 Spot Bond			8.93000	110.36241	8.93000	110.28341				0.00	0	1,550,000,000
<b>Total SNT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
<b>Total For SNT03</b>										<b>0.00</b>	<b>0</b>	<b>1,550,000,000</b>
SNT04 On 27/06/2022 Spot Bond					0.00000	100.99753				0.00	0	0
<b>Total SNT04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SNT04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.93991				0.00	44,000,000,000	0
<b>Total SOLB01 SPOT</b>										<b>0.00</b>	<b>44,000,000,000</b>	<b>0</b>
<b>Total For SOLB01</b>										<b>0.00</b>	<b>44,000,000,000</b>	<b>0</b>
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.15287				0.00	0	0
<b>Total SPDA10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.98013				0.00	3,680,000,000	1,840,000,000
<b>Total SPDA11 SPOT</b>										<b>0.00</b>	<b>3,680,000,000</b>	<b>1,840,000,000</b>
<b>Total For SPDA11</b>										<b>0.00</b>	<b>3,680,000,000</b>	<b>1,840,000,000</b>
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.53320				0.00	2,017,200,000	1,208,600,000
<b>Total SPDA12 SPOT</b>										<b>0.00</b>	<b>2,017,200,000</b>	<b>1,208,600,000</b>
<b>Total For SPDA12</b>										<b>0.00</b>	<b>2,017,200,000</b>	<b>1,208,600,000</b>
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.75054				0.00	0	0
<b>Total SPDA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.77127				0.00	0	0
<b>Total SPDA8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 27/09/2023 Spot Bond					0.00000	99.93128				0.00	0	0
<b>Total SPG004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/03/2024 Spot Bond					0.00000	100.16443				0.00	0	0
<b>Total SPG005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SPG005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2022 Spot Bond					0.00000	100.29144				0.00	0	0
<b>Total SPG006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 18/06/2024 Spot Bond					0.00000	100.13803				0.00	200,000,000	200,000,000
<b>Total SPG007 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For SPG007</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
SPG00 On 15/10/2022 Spot Bond					0.00000	101.57246				0.00	0	0
<b>Total SPG008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 15/10/2024 Spot Bond					0.00000	101.60876				0.00	0	0
<b>Total SPG009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.14642				0.00	0	0
<b>Total SPGC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPGC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS039U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS039U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS044U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS044U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS046U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS046U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS048U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS048U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS049U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS049U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS051U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SS051U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total SS052U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SS052U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			7.67000	101.65879	7.67000	101.59620				0.00	0	0
<b>Total SSA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			7.89500	100.25897	7.89500	100.19536				0.00	0	0
<b>Total SSN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			7.89500	100.25897	7.89500	100.19536				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 31/01/2025 Spot Bond			4.97500	4.97500	4.97500	127.77409				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01 On 21/12/2026 Spot Bond			9.77500	103.77644	9.77500	103.69529				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 28/02/2031 Spot Bond			11.15000	76.11249	11.15000	76.04409				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02 On 07/12/2023 Spot Bond					0.00000	100.41438				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 17/03/2020 Spot Bond					0.00000	100.16542				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 02/06/2020 Spot Bond					0.00000	100.52785				0.00	0	0
<b>Total SSN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 17/11/2020 Spot Bond					0.00000	100.87460				0.00	0	0
<b>Total SSN035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 01/06/2021 Spot Bond					0.00000	100.56793				0.00	0	0
<b>Total SSN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.90214				0.00	0	0
<b>Total SSN038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 13/10/2023 Spot Bond					0.00000	101.67468				0.00	0	0
<b>Total SSN040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 13/10/2023 Spot Bond			8.63000	105.68535	8.63000	105.61218				0.00	0	0
<b>Total SSN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 31/01/2038 Spot Bond			4.87000	101.67883	4.87000	101.61292				0.00	0	0
<b>Total SSN043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 09/02/2027 Spot Bond					0.00000	99.49008				0.00	0	0
<b>Total SSN044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 30/04/2027 Spot Bond					0.00000	101.35191				0.00	0	0
<b>Total SSN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN04 On 05/04/2027 Spot Bond					0.00000	101.74038				0.00	0	0
<b>Total SSN047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 08/12/2023 Spot Bond			4.30000	4.30000	4.30000	287.82663				0.00	0	0
<b>Total SSN050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN050</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/09/2020 Spot Bond					0.00000	99.93913				0.00	0	0
<b>Total SSN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond					0.00000	101.37450				0.00	0	0
<b>Total SSN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2020 Spot Bond			6.37700	103.00254	6.37700	102.94956				0.00	0	0
<b>Total SSN053 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN053</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 26/10/2022 Spot Bond					0.00000	101.34642				0.00	0	0
<b>Total SSN054 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN054</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05 On 03/11/2022 Spot Bond					0.00000	101.17709				0.00	0	0
<b>Total SSN055 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN055</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN057 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN057</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
<b>Total SSN058 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN058</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 05/10/2022 Spot Bond					0.00000	101.66830				0.00	0	0
<b>Total SSN060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.85500	4.85500	4.85500	171.25880				0.00	0	0
<b>Total SSN061 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN061</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/01/2025 Spot Bond			4.36000	4.36000	4.36000	131.52570				0.00	0	0
<b>Total SSN062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/01/2038 Spot Bond			5.20500	5.20500	5.20500	97.09624				0.00	0	0
<b>Total SSN063 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN063</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	94.08469				0.00	0	0
<b>Total SSN064 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN064</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 31/03/2028 Spot Bond			4.81500	4.81500	4.81500	171.75168				0.00	0	0
<b>Total SSN065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	100.62836				0.00	0	0
<b>Total SSN068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN06: On 28/05/2023 Spot Bond					0.00000	100.62065				0.00	0	0
<b>Total SSN069 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN069</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 28/02/2022 Spot Bond					0.00000	100.60164				0.00	0	0
<b>Total SSN070 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN070</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.16803				0.00	0	0
<b>Total SSN073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.16539				0.00	0	0
<b>Total SSN074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN075 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN075</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 19/06/2023 Spot Bond					0.00000	100.02614				0.00	0	0
<b>Total SSN077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 13/07/2023 Spot Bond					0.00000	101.69990				0.00	0	0
<b>Total SSN078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN07: On 31/07/2021 Spot Bond					0.00000	96.58600				0.00	0	0
<b>Total SSN079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 16/08/2020 Spot Bond					0.00000	101.15870				0.00	0	0
<b>Total SSN080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 27/08/2024 Spot Bond					0.00000	100.66261				0.00	0	0
<b>Total SSN081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 12/09/2025 Spot Bond					0.00000	100.30062				0.00	0	0
<b>Total SSN082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 05/11/2023 Spot Bond					0.00000	101.17322				0.00	0	0
<b>Total SSN083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 07/12/2033 Spot Bond			4.69500	4.69500	4.69500	203.97165				0.00	0	0
<b>Total SSN084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 10/04/2020 Spot Bond					0.00000	101.58046				0.00	0	0
<b>Total SSN087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN08: On 21/12/2026 Spot Bond					0.00000	98.68074				0.00	0	0
<b>Total SSN089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN091 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN091</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
<b>Total SSN092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN09: On 31/01/2030 Spot Bond					0.00000	101.03654				0.00	0	0
<b>Total SSN093 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN093</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SZ25 On 30/09/2025 Spot Bond			9.29500	100.84535	9.29500	100.77028				0.00	0	0
<b>Total SZ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SZ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A11 On 21/08/2020 Spot Bond					0.00000	100.79878				0.00	0	0
<b>Total T13A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A12 On 21/08/2020 Spot Bond			7.77500	105.26387	7.77500	105.19844				0.00	0	0
<b>Total T13A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For T13A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A15 On 21/08/2020 Spot Bond					0.00000	100.78007				0.00	0	0
<b>Total T13A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A16 On 21/08/2020 Spot Bond			7.87500	105.08395	7.87500	105.01781				0.00	0	0
<b>Total T13A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A19 On 21/08/2020 Spot Bond					0.00000	100.78808				0.00	0	0
<b>Total T13A19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A20 On 21/08/2020 Spot Bond			7.82500	104.56293	7.82500	104.49753				0.00	0	0
<b>Total T13A20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T13A21 On 21/08/2020 Spot Bond					0.00000	100.85049				0.00	0	0
<b>Total T13A21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T13A21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A11 On 21/11/2021 Spot Bond					0.00000	100.77900				0.00	0	0
<b>Total T14A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A12 On 21/11/2021 Spot Bond			8.55000	101.92241	8.55000	101.85211				0.00	0	0
<b>Total T14A12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T14A13 On 21/11/2021 Spot Bond					0.00000	100.72108				0.00	0	0
<b>Total T14A13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T14A13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T15OM On 21/11/2020 Spot Bond					0.00000	100.70232				0.00	0	0
<b>Total T15OM4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T15OM4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
T16OM On 21/08/2020 Spot Bond					0.00000	100.70199				0.00	0	0
<b>Total T16OM1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For T16OM1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS136 On 06/07/2020 Spot Bond					0.00000	102.11221				0.00	0	0
<b>Total TFS136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS142 On 28/10/2021 Spot Bond					0.00000	101.31530				0.00	0	0
<b>Total TFS142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS144 On 20/03/2020 Spot Bond					0.00000	100.18805				0.00	0	0
<b>Total TFS144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.08534				0.00	0	0
<b>Total TFS145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS147 On 12/10/2020 Spot Bond					0.00000	101.73222				0.00	0	0
<b>Total TFS147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.38269				0.00	0	0
<b>Total TFS148 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS148</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.18979				0.00	0	0
<b>Total TFS149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS151 On 30/11/2020 Spot Bond					0.00000	100.48459				0.00	0	0
<b>Total TFS151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.84489				0.00	0	0
<b>Total TFS153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS154 On 06/07/2023 Spot Bond					0.00000	101.98680				0.00	0	0
<b>Total TFS154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.48700				0.00	0	0
<b>Total TFS155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.65631				0.00	0	0
<b>Total TFS156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS157 On 16/11/2023 Spot Bond					0.00000	100.79187				0.00	0	0
<b>Total TFS157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.05956				0.00	0	0
<b>Total TFS158 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TFS158</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS15E On 20/03/2024 Spot Bond					0.00000	100.08166			0.00	0	0
<b>Total TFS159 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS159</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS16C On 25/04/2020 Spot Bond					0.00000	101.25813			0.00	0	0
<b>Total TFS160 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS160</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS161 On 27/05/2022 Spot Bond					0.00000	100.58479			0.00	0	0
<b>Total TFS161 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS161</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS162 On 27/05/2024 Spot Bond					0.00000	100.59568			0.00	0	0
<b>Total TFS162 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS162</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS163 On 22/10/2022 Spot Bond					0.00000	101.39499			0.00	0	0
<b>Total TFS163 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS163</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TFS164 On 22/10/2024 Spot Bond					0.00000	101.37356			0.00	0	0
<b>Total TFS164 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS164</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
<b>Total TH10A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.87466			0.00	0	0
<b>Total TH13A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A4 On 21/08/2020 Spot Bond			7.97500	104.06097	7.97500	103.99465			0.00	0	0
<b>Total TH13A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.17267			0.00	0	0
<b>Total TH13A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13A8 On 21/08/2020 Spot Bond			7.86500	104.43096	7.86500	104.36531			0.00	0	0
<b>Total TH13A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.81928			0.00	0	0
<b>Total TH13B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH13B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.82017				0.00	0	0
<b>Total TH13B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.84600				0.00	0	0
<b>Total TH13B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.81081				0.00	0	0
<b>Total TH13B4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13B: On 21/08/2020 Spot Bond					0.00000	100.81660				0.00	0	0
<b>Total TH13B5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13B5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.88162				0.00	0	0
<b>Total TH13C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.88874				0.00	0	0
<b>Total TH13C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.89052				0.00	0	0
<b>Total TH13C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.90831				0.00	0	0
<b>Total TH13C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13C: On 21/08/2020 Spot Bond					0.00000	100.93055				0.00	0	0
<b>Total TH13C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.17457				0.00	0	0
<b>Total TH13D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.17457				0.00	0	0
<b>Total TH13D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.20112				0.00	0	0
<b>Total TH13D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TH13D3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.18785			0.00	0	0
<b>Total TH13D4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH13D: On 21/08/2020 Spot Bond					0.00000	101.19227			0.00	0	0
<b>Total TH13D5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH13D5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	100.79147			0.00	0	0
<b>Total TH14A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			7.62500	105.28461	7.62500	105.21969			0.00	0	0
<b>Total TH14A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond					0.00000	101.68263			0.00	0	0
<b>Total TH14A7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14A: On 21/11/2021 Spot Bond			7.78500	103.62739	7.78500	103.56218			0.00	0	0
<b>Total TH14A8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14A8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.84576			0.00	0	0
<b>Total TH14B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	101.16879			0.00	0	0
<b>Total TH14B2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14B: On 21/11/2021 Spot Bond					0.00000	100.80838			0.00	0	0
<b>Total TH14B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.76006			0.00	0	0
<b>Total TH14C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	101.91948			0.00	0	0
<b>Total TH14C2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14C2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TH14C: On 21/11/2021 Spot Bond					0.00000	100.86176			0.00	0	0
<b>Total TH14C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH14C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond					0.00000	101.15616				0.00	0	0
<b>Total TH14D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond					0.00000	103.33646				0.00	0	0
<b>Total TH14D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH14D On 21/11/2021 Spot Bond					0.00000	102.81646				0.00	0	0
<b>Total TH14D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH14D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond					0.00000	100.75222				0.00	0	120,000,000
<b>Total TH15A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
<b>Total For TH15A1</b>										<b>0.00</b>	<b>0</b>	<b>120,000,000</b>
TH15A On 21/11/2022 Spot Bond					0.00000	100.77016				0.00	0	0
<b>Total TH15A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.87290				0.00	0	0
<b>Total TH15A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond					0.00000	100.95756				0.00	0	0
<b>Total TH15A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond					0.00000	100.61090				0.00	0	0
<b>Total TH15A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2020 Spot Bond					0.00000	100.73975				0.00	0	0
<b>Total TH15A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15A On 21/11/2022 Spot Bond					0.00000	100.74877				0.00	0	0
<b>Total TH15A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond					0.00000	100.78977				0.00	0	0
<b>Total TH15B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH15B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH15B On 21/11/2022 Spot Bond					0.00000	100.78264				0.00	0	0
<b>Total TH15B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH15B2</b>										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.41787				0.00	0	0
<b>Total TH15B3 SPOT</b>										0.00	0	0
<b>Total For TH15B3</b>										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.83162				0.00	0	0
<b>Total TH15C1 SPOT</b>										0.00	0	0
<b>Total For TH15C1</b>										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.32956				0.00	0	0
<b>Total TH15C2 SPOT</b>										0.00	0	0
<b>Total For TH15C2</b>										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.81025				0.00	0	0
<b>Total TH15C3 SPOT</b>										0.00	0	0
<b>Total For TH15C3</b>										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.93487				0.00	0	0
<b>Total TH15D1 SPOT</b>										0.00	0	0
<b>Total For TH15D1</b>										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.66067				0.00	0	0
<b>Total TH15D2 SPOT</b>										0.00	0	0
<b>Total For TH15D2</b>										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.99961				0.00	0	0
<b>Total TH15D3 SPOT</b>										0.00	0	0
<b>Total For TH15D3</b>										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	100.73538				0.00	2,600,000,000	1,300,000,000
<b>Total TH16A1 SPOT</b>										0.00	2,600,000,000	1,300,000,000
<b>Total For TH16A1</b>										0.00	2,600,000,000	1,300,000,000
TH16A: On 21/08/2024 Spot Bond					0.00000	100.75232				0.00	0	500,000,000
<b>Total TH16A2 SPOT</b>										0.00	0	500,000,000
<b>Total For TH16A2</b>										0.00	0	500,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	101.60711	8.49000	102.86456				0.00	0	0
<b>Total TH16A3 SPOT</b>										0.00	0	0
<b>Total For TH16A3</b>										0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	100.77371				0.00	0	0
<b>Total TH16B1 SPOT</b>										0.00	0	0
<b>Total For TH16B1</b>										0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	100.80133				0.00	0	0
<b>Total TH16C1 SPOT</b>										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH16C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH16D On 21/08/2024 Spot Bond					0.00000	100.99246				0.00	0	0
<b>Total TH16D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH16D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20 On 22/02/2020 Spot Bond			7.61500	7.61500	7.61500	104.68917				0.00	0	0
<b>Total TL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL20/R On 22/02/2020 Spot Bond			100.00000	91.68246	100.00000	91.03530				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000				0.00	0	0
<b>Total TL20/R207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TL21U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL21U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL22 On 04/03/2021 Spot Bond					0.00000	100.45705				0.00	0	0
<b>Total TL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL23 On 05/09/2022 Spot Bond					0.00000	100.44543				0.00	0	0
<b>Total TL23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL24 On 05/09/2022 Spot Bond			8.42000	104.24930	8.42000	104.17846				0.00	0	0
<b>Total TL24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL25 On 04/09/2024 Spot Bond			8.93000	105.38069	8.93000	105.30484				0.00	0	0
<b>Total TL25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL26 On 25/11/2024 Spot Bond					0.00000	101.70197				0.00	0	0
<b>Total TL26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL27 On 24/04/2023 Spot Bond					0.00000	102.41509				0.00	0	0
<b>Total TL27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL28 On 24/04/2025 Spot Bond			9.35500	101.28965	9.35500	101.21377				0.00	0	0
<b>Total TL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL28</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL29 On 24/04/2025 Spot Bond					0.00000	101.44471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL30 On 10/06/2024 Spot Bond					0.00000	100.31897				0.00	0	0
<b>Total TL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL31 On 10/06/2026 Spot Bond					0.00000	100.32687				0.00	0	0
<b>Total TL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL32 On 09/02/2027 Spot Bond					0.00000	100.36333				0.00	0	100,000,000,000
<b>Total TL32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
<b>Total For TL32</b>										<b>0.00</b>	<b>0</b>	<b>100,000,000,000</b>
TLC08 On 27/03/2020 Spot Bond					0.00000	99.94029				0.00	0	0
<b>Total TLC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TLC09 On 17/09/2020 Spot Bond					0.00000	100.14660				0.00	0	0
<b>Total TLC09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TLC09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TN20 On 17/09/2020 Spot Bond			7.69000	104.82789	7.69000	104.76272			43,833,000,000.00		5,700,000	2,924,000,000
<b>Total TN20 SPOT</b>									<b>43,833,000,000.00</b>		<b>5,700,000</b>	<b>2,924,000,000</b>
<b>Total For TN20</b>									<b>43,833,000,000.00</b>		<b>5,700,000</b>	<b>2,924,000,000</b>
TN20/R On 17/09/2020 Spot Bond			100.00000	62.96469	100.00000	62.54527			0.00		0	0
<b>Total TN20/R208 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For TN20/R208</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
<b>Total TN20U SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For TN20U</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
TN21U On 13/05/2021 Spot Bond			100.00000	40.05488	100.00000	39.78805			0.00		0	0
<b>Total TN21U SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For TN21U</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
TN23 On 06/11/2023 Spot Bond			8.60000	108.58869	8.60000	108.51335			119,792,840,000.00		13,929,400	7,192,870,300
<b>Total TN23 SPOT</b>									<b>119,792,840,000.00</b>		<b>13,929,400</b>	<b>7,192,870,300</b>
<b>Total For TN23</b>									<b>119,792,840,000.00</b>		<b>13,929,400</b>	<b>7,192,870,300</b>
TN23/R On 06/11/2023 Spot Bond			100.00000	15.99875	100.00000	15.89217			0.00		0	0
<b>Total TN23/R2023 SPOT</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For TN23/R2023</b>									<b>0.00</b>		<b>0</b>	<b>0</b>
TN25 On 19/08/2025 Spot Bond			9.72000	102.39350	9.72000	102.31430			585,478,368,000.00		60,234,400	16,594,922,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TN25 SPOT</b>									<b>585,478,368,000.00</b>	<b>60,234,400</b>	<b>16,594,922,400</b>
<b>Total For TN25</b>									<b>585,478,368,000.00</b>	<b>60,234,400</b>	<b>16,594,922,400</b>
TN25/R On 19/08/2025 Spot Bond			100.00000	13.58021	100.00000	13.49074			0.00	0	0
<b>Total TN25/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN25/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN27 On 14/11/2027 Spot Bond			9.87500	95.77740	9.87500	95.70135			0.00	0	1,750,000,000
<b>Total TN27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,750,000,000</b>
<b>Total For TN27</b>									<b>0.00</b>	<b>0</b>	<b>1,750,000,000</b>
TN27/R On 14/11/2027 Spot Bond			100.00000	9.94740	100.00000	9.88114			0.00	0	0
<b>Total TN27/R186 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN27/R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN30 On 09/10/2030 Spot Bond			10.65000	101.28459	10.65000	101.19848			0.00	0	3,300,000,000
<b>Total TN30 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
<b>Total For TN30</b>									<b>0.00</b>	<b>0</b>	<b>3,300,000,000</b>
TN30/R On 09/10/2030 Spot Bond			8.00000	120.07989	8.00000	120.00271			0.00	0	0
<b>Total TN30/R2030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN30/R2030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN40 On 09/10/2040 Spot Bond			11.69000	95.00013	11.69000	94.91171			0.00	0	4,000,000,000
<b>Total TN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For TN40</b>									<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
TN40/R On 09/10/2040 Spot Bond			10.75000	102.28588	10.75000	102.19813			0.00	0	0
<b>Total TN40/R214 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TN40/R214</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	101.72900	10.00000	101.65000			0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 30/11/2020 Spot Bond			7.93500	102.06873	7.93500	102.00329			0.00	0	80,000,000
<b>Total TPDA08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
<b>Total For TPDA08</b>									<b>0.00</b>	<b>0</b>	<b>80,000,000</b>
TRA2A On 14/12/2020 Spot Bond			8.12500	101.74311	8.12500	101.67671			0.00	0	0
<b>Total TRA2A3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2A On 14/12/2020 Spot Bond			7.92500	7.92500	7.92500	101.88149			0.00	0	0
<b>Total TRA2A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B On 14/12/2020 Spot Bond					0.00000	100.17867			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2B:On 14/12/2020 Spot Bond					0.00000	100.18339				0.00	0	0
<b>Total TRA2B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C On 14/12/2020 Spot Bond					0.00000	101.58913				0.00	0	0
<b>Total TRA2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2C:On 14/12/2020 Spot Bond					0.00000	100.21074				0.00	0	0
<b>Total TRA2C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D On 14/12/2020 Spot Bond					0.00000	100.25961				0.00	0	0
<b>Total TRA2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA2D:On 14/12/2020 Spot Bond					0.00000	100.25961				0.00	0	0
<b>Total TRA2D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA2D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A:On 14/11/2020 Spot Bond					0.00000	100.92114				0.00	0	0
<b>Total TRA3A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A:On 14/11/2022 Spot Bond					0.00000	100.94507				0.00	0	0
<b>Total TRA3A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A:On 14/11/2022 Spot Bond			8.34000	102.78592	8.34000	102.71673				0.00	0	0
<b>Total TRA3A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A:On 14/11/2020 Spot Bond					0.00000	100.91573				0.00	0	0
<b>Total TRA3A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3A:On 14/11/2022 Spot Bond					0.00000	100.93642				0.00	0	0
<b>Total TRA3A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B On 14/11/2022 Spot Bond					0.00000	101.10072				0.00	0	0
<b>Total TRA3B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA3B:On 14/11/2022 Spot Bond					0.00000	101.07804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRA3B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA3B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A On 13/04/2020 Spot Bond					0.00000	101.50041				0.00	0	0
<b>Total TRA4A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A On 13/04/2022 Spot Bond					0.00000	101.61469				0.00	0	0
<b>Total TRA4A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	101.66869				0.00	0	0
<b>Total TRA4A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A On 13/04/2024 Spot Bond			8.63000	103.31996	8.63000	103.22175				0.00	0	0
<b>Total TRA4A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A On 13/10/2020 Spot Bond					0.00000	101.18626				0.00	0	0
<b>Total TRA4A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A On 13/04/2022 Spot Bond					0.00000	101.27651				0.00	1,862,000,000	931,000,000
<b>Total TRA4A6 SPOT</b>										<b>0.00</b>	<b>1,862,000,000</b>	<b>931,000,000</b>
<b>Total For TRA4A6</b>										<b>0.00</b>	<b>1,862,000,000</b>	<b>931,000,000</b>
TRA4A On 13/04/2024 Spot Bond					0.00000	101.31911				0.00	0	0
<b>Total TRA4A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4A On 13/04/2024 Spot Bond			8.62000	102.96431	8.62000	101.67407				0.00	0	0
<b>Total TRA4A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B On 13/04/2024 Spot Bond					0.00000	101.87180				0.00	0	0
<b>Total TRA4B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRA4B On 13/04/2024 Spot Bond					0.00000	101.47949				0.00	0	0
<b>Total TRA4B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRA4B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TRQ12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ13I On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TRQ14U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRQ14U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total TSE03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP22E On 19/03/2020 Spot Bond					0.00000	97.70472				0.00	0	0
<b>Total TSP228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23C On 09/04/2020 Spot Bond					0.00000	97.73878				0.00	0	0
<b>Total TSP230 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP230</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23I On 07/05/2020 Spot Bond					0.00000	97.14389				0.00	0	0
<b>Total TSP232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23J On 09/07/2020 Spot Bond					0.00000	95.97148				0.00	0	0
<b>Total TSP233 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP233</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23K On 13/02/2020 Spot Bond					0.00000	98.97621				0.00	0	0
<b>Total TSP234 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP234</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23L On 13/08/2020 Spot Bond					0.00000	97.93164				0.00	0	0
<b>Total TSP235 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP235</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23M On 12/03/2020 Spot Bond					0.00000	98.43262				0.00	0	0
<b>Total TSP236 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP236</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23N On 09/04/2020 Spot Bond					0.00000	97.87028				0.00	0	0
<b>Total TSP237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP23O On 08/10/2020 Spot Bond					0.00000	94.20174				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total TSP238 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP238</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP238 On 14/05/2020 Spot Bond					0.00000	97.16697			0.00	0	0
<b>Total TSP239 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP239</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TSP240 On 12/11/2020 Spot Bond					0.00000	93.42866			0.00	0	0
<b>Total TSP240 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP240</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.33921			0.00	0	0
<b>Total TU1A11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1A11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.59963			0.00	0	0
<b>Total TU1B11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1B11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.67077			0.00	0	0
<b>Total TU1D11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TU1D11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.67724			0.00	0	0
<b>Total TUHF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TUHF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 07/01/2020 Spot Bond					0.00000	101.60336			0.00	0	0
<b>Total TWC315 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC315</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 10/01/2020 Spot Bond					0.00000	101.50230			0.00	0	0
<b>Total TWC316 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC316</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 20/01/2020 Spot Bond					0.00000	101.36393			0.00	0	0
<b>Total TWC317 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC317</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 27/01/2020 Spot Bond					0.00000	101.21298			0.00	0	0
<b>Total TWC318 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC318</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC31 On 29/01/2020 Spot Bond					0.00000	101.08975			0.00	0	0
<b>Total TWC319 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC319</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 13/02/2020 Spot Bond					0.00000	100.81551			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total TWC320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 24/02/2020 Spot Bond					0.00000	100.55770				0.00	0	0
<b>Total TWC321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 28/02/2020 Spot Bond					0.00000	100.49781				0.00	0	0
<b>Total TWC322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC32 On 04/03/2020 Spot Bond					0.00000	100.39934				0.00	0	0
<b>Total TWC323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.10500	106.25361	8.10500	106.18405				0.00	0	50,000,000
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>50,000,000</b>
UG26 On 09/03/2026 Spot Bond			10.17500	108.47939	10.17500	108.39069				0.00	0	0
<b>Total UG26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCJA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJA9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCJB9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCJB9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPA9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPA9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VCPB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB7U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB7U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB8U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB8U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VCPB9U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VCPB9U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VJA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJA10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VJB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE07 On 08/06/2020 Spot Bond					0.00000	100.34976				0.00	0	0
<b>Total VKE07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE09 On 08/07/2020 Spot Bond					0.00000	102.03850				0.00	0	0
<b>Total VKE09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE10 On 08/07/2022 Spot Bond					0.00000	101.81551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VKE10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE11 On 20/04/2023 Spot Bond					0.00000	101.49993				0.00	0	0
<b>Total VKE11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE12 On 03/05/2021 Spot Bond					0.00000	101.53980				0.00	0	0
<b>Total VKE12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE13 On 27/08/2021 Spot Bond					0.00000	101.09188				0.00	0	0
<b>Total VKE13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE14 On 27/08/2023 Spot Bond					0.00000	100.78937				0.00	0	0
<b>Total VKE14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPA09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VPA10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB08U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB08U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VPB10U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB10U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR844U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR844U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR857U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR857U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR858U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR858U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total VR859U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR859U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR860U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR860U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR861U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR861U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total VR862U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VR862U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL01 On 10/10/2020 Spot Bond					0.00000	102.04371				0.00	0	600,000,000
<b>Total WHL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For WHL01</b>										<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 02/10/2021 Spot Bond					0.00000	100.22081				0.00	0	0
<b>Total WHL02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 02/10/2023 Spot Bond					0.00000	100.90542				0.00	0	0
<b>Total WHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WHL05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total WHL06U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WHL06U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total WRS2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			6.86500	101.57696	6.86500	101.52129				0.00	0	0
<b>Total WSP4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
WSP5 On 28/05/2021 Spot Bond			7.15000	103.16360	7.15000	103.10389				0.00	0	210,000,000
<b>Total WSP5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
<b>Total For WSP5</b>										<b>0.00</b>	<b>0</b>	<b>210,000,000</b>
WSP5/I On 28/05/2021 Spot Bond			100.00000	38.36313	100.00000	38.10758				0.00	0	0
<b>Total WSP5/R203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP5/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for SPOT</b>										<b>38,006,293,668,968,000.00</b>	<b>252,809,060,500</b>	<b>313,493,776,124</b>
<b>Total for SPOT :</b>										<b>38,006,293,668,968,000.00</b>	<b>252,809,060,500</b>	<b>313,493,776,124</b>
<b>Total Futures</b>										<b>38 006 294 005 758 100.00</b>	<b>252,809,063,644</b>	<b>313,494,723,655</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>275,176</b>
<b>Grand Total:</b>										<b>38,006,294,005,758,100.00</b>	<b>252,809,063,644</b>	<b>313,494,998,831</b>